



Daily MTM Report

Daily summary for 08/05/2009

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <u>j-Bonds</u> | | | | | | | | | |
| CGR4 On 23/07/2009 Bond | | | 15.02500 | 15.02900 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 6.14000 | 6.20000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.06000 | 8.15000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.56000 | 8.65000 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.16000 | 8.25000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.39000 | 8.48000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.39000 | 8.48000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.14000 | 8.23000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.56500 | 8.65000 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 8.71600 | 8.65500 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.13000 | 8.22000 | | | 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 | | | 8.46420 | | 8.45580 | | 23.62 | 121,605,161.40 | 14,367 | 325,615.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 246.00000 | 254 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 240.00000 | 240 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 271.00000 | 279 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 215.00000 | 215 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 136.00000 | 141 | 26.01 | 0.00 | 0 | 50.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 480.00000 | 477 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 208.00000 | 215 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 302.00000 | 301 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 191.00000 | 197 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 335.00000 | 333 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Call | | | 148.00000 | 153 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Put | | | 442.00000 | 439 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 115.00000 | 119 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 559.00000 | 555 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Call | | | 90.00000 | 93 | 27.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Put | | | 684.00000 | 679 | 27.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Call | | | 76.00000 | 80 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Put | | | 770.00000 | 765 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 70.00000 | 74 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 815.00000 | 809 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Call | | | 65.00000 | 68 | 29.07 | 0.00 | 0 | 2,000.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Put | | | 859.00000 | 854 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 60.00000 | 63 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 904.00000 | 899 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Call | | | 97.00000 | 101 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Put | | | 641.00000 | 637 | 27.37 | 0.00 | 0 | 5.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 70.00000 | 74 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 815.00000 | 809 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 14.00000 | 15 | 33.87 | 0.00 | 0 | 100.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 1,758.00000 | 1,750 | 33.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 42.00000 | 44 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 1,136.00000 | 1,129 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 36.00000 | 38 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 1,230.00000 | 1,224 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 26.00000 | 27 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 1,470.00000 | 1,463 | 33.49 | 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 | 9.75 | Call | | | 32.00000 | 33 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Put | | | 1,326.00000 | 1,319 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 9.00000 | 10 | 34.11 | 0.00 | 0 | 200.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,953.00000 | 1,945 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 42.00000 | 44 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 1,136.00000 | 1,129 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 39.00000 | 41 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 1,183.00000 | 1,176 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 36.00000 | 38 | 31.79 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 1,230.00000 | 1,224 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 28.00000 | 29 | 33.15 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 1,422.00000 | 1,415 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 39.00000 | 41 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 1,183.00000 | 1,176 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 30.00000 | 31 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 1,374.00000 | 1,367 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 17.00000 | 18 | 33.74 | 0.00 | 0 | 2,000.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 1,661.00000 | 1,654 | 33.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 15.00000 | 16 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 1,710.00000 | 1,702 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 4.00000 | 4 | 34.61 | 0.00 | 0 | 220.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 2,348.00000 | 2,340 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 17.00000 | 18 | 33.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 1,661.00000 | 1,654 | 33.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 14.00000 | 15 | 33.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 1,758.00000 | 1,750 | 33.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Call | | | 7.00000 | 8 | 34.24 | 0.00 | 0 | 2,500.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Put | | | 2,051.00000 | 2,044 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 10.00000 | 11 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,904.00000 | 1,896 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 6.00000 | 7 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 2,101.00000 | 2,093 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Call | | | 1.00000 | 1 | 39.89 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Put | | | 3,545.00000 | 3,537 | 39.89 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Call | | | 0.00000 | 0 | 43.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Put | | | 4,345.00000 | 4,336 | 43.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Call | | | 5.00000 | 5 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Put | | | 2,249.00000 | 2,241 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 5.00000 | 6 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 2,199.00000 | 2,191 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 6.00000 | 6 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 2,150.00000 | 2,142 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 11.00000 | 12 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 1,855.00000 | 1,848 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 19.00000 | 20 | 33.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | 1,613.00000 | 1,606 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Call | | 8.00000 | 9 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Put | | 2,002.00000 | 1,994 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Call | | 12.00000 | 13 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Put | | 1,807.00000 | 1,799 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | 23.00000 | 25 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | 1,518.00000 | 1,510 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Call | | 21.00000 | 22 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Put | | 1,565.00000 | 1,558 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | 11.00000 | 12 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | 1,855.00000 | 1,848 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | 10.00000 | 11 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | 1,904.00000 | 1,896 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | 9.00000 | 10 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | 1,953.00000 | 1,945 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | 5.00000 | 6 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | 2,199.00000 | 2,191 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | 34.00000 | 35 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | 1,278.00000 | 1,271 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | 19.00000 | 20 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | 1,613.00000 | 1,606 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | 6.00000 | 6 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | 2,150.00000 | 2,142 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | 6.00000 | 7 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | 2,101.00000 | 2,093 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | 3.00000 | 3 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | 2,447.00000 | 2,439 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | 2.00000 | 3 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | 2,597.00000 | 2,588 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | 2.00000 | 2 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | 2,696.00000 | 2,688 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | 3.00000 | 4 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | 2,398.00000 | 2,389 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | 4.00000 | 4 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | 2,348.00000 | 2,340 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Call | | 3.00000 | 3 | 34.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Put | | 2,497.00000 | 2,489 | 34.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | 2.00000 | 2 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | 2,896.00000 | 2,888 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Call | | 1.00000 | 1 | 38.29 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Put | | 3,195.00000 | 3,187 | 38.29 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Call | | 1.00000 | 1 | 38.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Put | | 3,245.00000 | 3,237 | 38.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Call | | 1.00000 | 1 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Put | | 3,395.00000 | 3,387 | 39.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 11.20 | Call | | | 2.00000 | 2 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Put | | | 2,746.00000 | 2,738 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 3.00000 | 4 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 2,398.00000 | 2,389 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Call | | | 45.00000 | 47 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Put | | | 1,089.00000 | 1,083 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 26.00000 | 27 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 1,470.00000 | 1,463 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 30.00000 | 31 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 1,374.00000 | 1,367 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 52.00000 | 54 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 996.00000 | 990 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 106.00000 | 110 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 600.00000 | 596 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 106.00000 | 110 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 600.00000 | 596 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 161.00000 | 167 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 405.00000 | 403 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 175.00000 | 181 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 369.00000 | 367 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 246.00000 | 254 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 240.00000 | 240 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 175.00000 | 181 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 369.00000 | 367 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Call | | | 125.00000 | 130 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Put | | | 519.00000 | 516 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Call | | | 357.00000 | 363 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Put | | | 151.00000 | 149 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Call | | | 298.00000 | 305 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Put | | | 192.00000 | 191 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 208.00000 | 215 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 302.00000 | 301 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 327.00000 | 333 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 171.00000 | 169 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Call | | | 226.00000 | 234 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Put | | | 270.00000 | 269 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 115.00000 | 119 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 559.00000 | 555 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 83.00000 | 86 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 727.00000 | 722 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Call | | | 493.00000 | 498 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Put | | | 87.00000 | 84 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Call | | | 422.00000 | 428 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Put | | | 116.00000 | 114 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Call | | | 388.00000 | 395 | 23.30 | 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 12/06/2009 Currency Future | 8.20 | Put | | | 132.00000 | 130 | 23.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 271.00000 | 279 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 215.00000 | 215 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 191.00000 | 197 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 335.00000 | 333 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 161.00000 | 167 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 405.00000 | 403 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 136.00000 | 141 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 480.00000 | 477 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 83.00000 | 86 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 727.00000 | 722 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 60.00000 | 63 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 904.00000 | 899 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 34.00000 | 35 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 1,278.00000 | 1,271 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 52.00000 | 54 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 996.00000 | 990 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 15.00000 | 16 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 1,710.00000 | 1,702 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Call | | | 4.00000 | 5 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Put | | | 2,298.00000 | 2,290 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 2.00000 | 2 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 2,696.00000 | 2,688 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Call | | | 2.00000 | 2 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Put | | | 2,796.00000 | 2,788 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Call | | | 3.00000 | 3 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Put | | | 2,547.00000 | 2,539 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 2.00000 | 2 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 2,646.00000 | 2,638 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 3.00000 | 3 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 2,447.00000 | 2,439 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 2.00000 | 2 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 2,646.00000 | 2,638 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 2.00000 | 2 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 2,846.00000 | 2,838 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 2.00000 | 2 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 2,946.00000 | 2,937 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Call | | | 1.00000 | 2 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Put | | | 3,046.00000 | 3,037 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Call | | | 1.00000 | 1 | 38.06 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Put | | | 3,145.00000 | 3,137 | 38.06 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Call | | | 1.00000 | 2 | 37.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Put | | | 2,996.00000 | 2,987 | 37.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 1.00000 | 1 | 37.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 3,096.00000 | 3,087 | 37.82 | 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 | 11.75 | Call | | | 1.00000 | 1 | 38.77 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Put | | | 3,295.00000 | 3,287 | 38.77 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Call | | | 1.00000 | 1 | 39.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Put | | | 3,495.00000 | 3,487 | 39.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 1.00000 | 1 | 40.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 3,595.00000 | 3,587 | 40.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Call | | | 1.00000 | 1 | 40.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Put | | | 3,695.00000 | 3,687 | 40.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Call | | | 1.00000 | 1 | 40.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Put | | | 3,795.00000 | 3,786 | 40.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Call | | | 1.00000 | 1 | 39.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Put | | | 3,345.00000 | 3,337 | 39.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | | 1.00000 | 1 | 39.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | | 3,445.00000 | 3,437 | 39.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Call | | | 1.00000 | 1 | 40.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Put | | | 3,645.00000 | 3,637 | 40.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 1.00000 | 1 | 37.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 3,096.00000 | 3,087 | 37.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 1.00000 | 1 | 40.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 3,595.00000 | 3,587 | 40.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 2.00000 | 2 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 2,846.00000 | 2,838 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 2.00000 | 2 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 2,946.00000 | 2,937 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 2.00000 | 3 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 2,597.00000 | 2,588 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 2.00000 | 2 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 2,896.00000 | 2,888 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 23.00000 | 25 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 1,518.00000 | 1,510 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 28.00000 | 29 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 1,422.00000 | 1,415 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 56.00000 | 58 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 950.00000 | 944 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 48.00000 | 50 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 1,042.00000 | 1,036 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 48.00000 | 50 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 1,042.00000 | 1,036 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 56.00000 | 58 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 950.00000 | 944 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.30 | Call | | | 5,156.00000 | 5,164 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.30 | Put | | | 0.00000 | 0 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.80 | Call | | | 3,656.00000 | 3,664 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.80 | Put | | | 0.00000 | 0 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.30 | Call | | | 2,157.00000 | 2,165 | 34.45 | 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 | 6.30 | Put | | | 1.00000 | 1 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.80 | Call | | | 694.00000 | 699 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.80 | Put | | | 38.00000 | 35 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.30 | Call | | | 1.00000 | 1 | 41.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.30 | Put | | | 3,845.00000 | 3,836 | 41.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 0.00000 | 0 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 5,344.00000 | 5,336 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 0.00000 | 0 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 6,844.00000 | 6,836 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.05 | Call | | | 5,406.00000 | 5,414 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.05 | Put | | | 0.00000 | 0 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.55 | Call | | | 3,906.00000 | 3,914 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.55 | Put | | | 0.00000 | 0 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.05 | Call | | | 2,406.00000 | 2,415 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.05 | Put | | | 0.00000 | 0 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.55 | Call | | | 919.00000 | 926 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.55 | Put | | | 14.00000 | 12 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 0.00000 | 0 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 5,094.00000 | 5,086 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 0.00000 | 0 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 6,594.00000 | 6,586 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 327.00000 | 333 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 171.00000 | 169 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.75 | Call | | | 3,706.00000 | 3,714 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.75 | Put | | | 0.00000 | 0 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.75 | Call | | | 2,706.00000 | 2,714 | 38.08 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.75 | Put | | | 0.00000 | 0 | 38.08 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.75 | Call | | | 1,708.00000 | 1,716 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.75 | Put | | | 2.00000 | 2 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.75 | Call | | | 737.00000 | 743 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.75 | Put | | | 31.00000 | 29 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.75 | Call | | | 0.00000 | 0 | 43.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.75 | Put | | | 4,295.00000 | 4,286 | 43.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.60 | Call | | | 3,856.00000 | 3,864 | 33.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.60 | Put | | | 0.00000 | 0 | 33.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.60 | Call | | | 2,856.00000 | 2,864 | 39.06 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.60 | Put | | | 0.00000 | 0 | 39.06 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.60 | Call | | | 1,858.00000 | 1,866 | 32.29 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.60 | Put | | | 2.00000 | 2 | 32.29 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.60 | Call | | | 873.00000 | 879 | 22.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.60 | Put | | | 17.00000 | 15 | 22.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.60 | Call | | | 0.00000 | 0 | 42.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.60 | Put | | | 4,145.00000 | 4,136 | 42.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.55 | Call | | | 2,906.00000 | 2,914 | 39.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.55 | Put | | | 0.00000 | 0 | 39.39 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 6.55 | Call | | 1,907.00000 | 1,916 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.55 | Put | | 2.00000 | 1 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 42.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.55 | Put | | 4,095.00000 | 4,086 | 42.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | 1.00000 | 1 | 39.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | 3,445.00000 | 3,437 | 39.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.90 | Call | | 0.00000 | 0 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.90 | Put | | 4,445.00000 | 4,436 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | | | 8.59910 | 8.59060 | | 23.44 | 1,685,423.60 | 196 | 15,514.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Call | | 468.00000 | 477 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Put | | 478.00000 | 478 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Call | | 488.00000 | 497 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Put | | 448.00000 | 448 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call | | 432.00000 | 441 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put | | 541.00000 | 541 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Call | | 368.00000 | 376 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Put | | 677.00000 | 677 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | 327.00000 | 336 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | 786.00000 | 786 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | 292.00000 | 300 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | 901.00000 | 901 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Call | | 271.00000 | 279 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Put | | 980.00000 | 980 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | 252.00000 | 260 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | 1,061.00000 | 1,060 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | 261.00000 | 269 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | 1,020.00000 | 1,020 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | 211.00000 | 218 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | 1,270.00000 | 1,269 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | 127.00000 | 132 | 30.67 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | 1,936.00000 | 1,933 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | 191.00000 | 197 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | 1,400.00000 | 1,398 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | 160.00000 | 166 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | 1,620.00000 | 1,617 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | 184.00000 | 190 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | 1,443.00000 | 1,441 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | 204.00000 | 211 | 28.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | 1,313.00000 | 1,312 | 28.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | 197.00000 | 204 | 28.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | 1,357.00000 | 1,355 | 28.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | 178.00000 | 184 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | 1,487.00000 | 1,485 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | 178.00000 | 184 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | 1,487.00000 | 1,485 | 28.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | 140.00000 | 146 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | 1,800.00000 | 1,796 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | 136.00000 | 141 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | 1,845.00000 | 1,842 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | 131.00000 | 136 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | 1,891.00000 | 1,887 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | 131.00000 | 136 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | 1,891.00000 | 1,887 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | 119.00000 | 124 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | 2,028.00000 | 2,025 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | 105.00000 | 109 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | 2,214.00000 | 2,210 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | 85.00000 | 89 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | 2,445.00000 | 2,440 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Call | | 10.00000 | 11 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Put | | 4,419.00000 | 4,411 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | 94.00000 | 98 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | 2,353.00000 | 2,349 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | 99.00000 | 103 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | 2,308.00000 | 2,304 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | 102.00000 | 106 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | 2,261.00000 | 2,257 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | 123.00000 | 128 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | 1,982.00000 | 1,979 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | 145.00000 | 150 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | 1,754.00000 | 1,751 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | 112.00000 | 116 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | 2,121.00000 | 2,117 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | 108.00000 | 113 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | 2,168.00000 | 2,164 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | 155.00000 | 161 | 29.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | 1,664.00000 | 1,661 | 29.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | 172.00000 | 178 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | 1,531.00000 | 1,529 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | 150.00000 | 155 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | 1,709.00000 | 1,706 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | 115.00000 | 120 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | 2,075.00000 | 2,071 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | 112.00000 | 116 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | 2,121.00000 | 2,117 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | 94.00000 | 98 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | 2,353.00000 | 2,349 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | 115.00000 | 120 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | 2,075.00000 | 2,071 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | 136.00000 | 141 | 30.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | 1,845.00000 | 1,842 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | 145.00000 | 150 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | 1,754.00000 | 1,751 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | 166.00000 | 172 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | 1,575.00000 | 1,573 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | 60.00000 | 63 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | 2,770.00000 | 2,764 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | 218.00000 | 225 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | 1,228.00000 | 1,226 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | 204.00000 | 211 | 28.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | 1,313.00000 | 1,312 | 28.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | 191.00000 | 197 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | 1,400.00000 | 1,398 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | 127.00000 | 132 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | 1,936.00000 | 1,933 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | 226.00000 | 233 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | 1,186.00000 | 1,184 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | 211.00000 | 218 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | 1,270.00000 | 1,269 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | 234.00000 | 242 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | 1,144.00000 | 1,143 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | 155.00000 | 161 | 29.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | 1,664.00000 | 1,661 | 29.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | 90.00000 | 94 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | 2,399.00000 | 2,394 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | 81.00000 | 85 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | 2,491.00000 | 2,486 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | 150.00000 | 155 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | 1,709.00000 | 1,706 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | 77.00000 | 81 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | 2,537.00000 | 2,532 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | 70.00000 | 73 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | 2,629.00000 | 2,624 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | 99.00000 | 103 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | 2,308.00000 | 2,304 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | 77.00000 | 81 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | 2,537.00000 | 2,532 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | 63.00000 | 66 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | 2,723.00000 | 2,717 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | 90.00000 | 94 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | 2,399.00000 | 2,394 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | 74.00000 | 77 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | 2,583.00000 | 2,578 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | 160.00000 | 166 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | 1,620.00000 | 1,617 | 29.46 | 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 14/09/2009 Currency Future | 11.10 | Call | | | 74.00000 | 77 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,583.00000 | 2,578 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Call | | | 67.00000 | 70 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Put | | | 2,676.00000 | 2,671 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 108.00000 | 113 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 2,168.00000 | 2,164 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 70.00000 | 73 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 2,629.00000 | 2,624 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Call | | | 57.00000 | 60 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Put | | | 2,817.00000 | 2,811 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 303.00000 | 311 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 862.00000 | 862 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 243.00000 | 250 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 1,102.00000 | 1,101 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 226.00000 | 233 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 1,186.00000 | 1,184 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 315.00000 | 323 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 824.00000 | 824 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 252.00000 | 260 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 1,061.00000 | 1,060 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Call | | | 281.00000 | 289 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Put | | | 940.00000 | 940 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 243.00000 | 250 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 1,102.00000 | 1,101 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 184.00000 | 190 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 1,443.00000 | 1,441 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 172.00000 | 178 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,531.00000 | 1,529 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 292.00000 | 300 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 901.00000 | 901 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 218.00000 | 225 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 1,228.00000 | 1,226 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Call | | | 398.00000 | 407 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Put | | | 608.00000 | 608 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Call | | | 414.00000 | 423 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Put | | | 574.00000 | 574 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 327.00000 | 336 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 786.00000 | 786 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Call | | | 340.00000 | 349 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Put | | | 749.00000 | 749 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 315.00000 | 323 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 824.00000 | 824 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Call | | | 5,191.00000 | 5,199 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Call | | | 3,691.00000 | 3,699 | 23.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 4.90 | Put | | | 0.00000 | 0 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Call | | | 2,198.00000 | 2,206 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Put | | | 8.00000 | 7 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Call | | | 849.00000 | 856 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Put | | | 159.00000 | 157 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Call | | | 19.00000 | 20 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Put | | | 3,828.00000 | 3,821 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Call | | | 3.00000 | 4 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Put | | | 5,313.00000 | 5,305 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 1.00000 | 1 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 6,810.00000 | 6,802 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Call | | | 5,391.00000 | 5,399 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Put | | | 0.00000 | 0 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Call | | | 3,891.00000 | 3,899 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Put | | | 0.00000 | 0 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Call | | | 2,395.00000 | 2,403 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Put | | | 4.00000 | 4 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Call | | | 998.00000 | 1,005 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Put | | | 108.00000 | 106 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Call | | | 24.00000 | 25 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Put | | | 3,633.00000 | 3,626 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Call | | | 4.00000 | 5 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Put | | | 5,114.00000 | 5,106 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 1.00000 | 1 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 6,610.00000 | 6,602 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Call | | | 5,441.00000 | 5,449 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Put | | | 0.00000 | 0 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Call | | | 3,941.00000 | 3,949 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Put | | | 0.00000 | 0 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Call | | | 2,444.00000 | 2,452 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Put | | | 3.00000 | 3 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Call | | | 1,038.00000 | 1,045 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Put | | | 97.00000 | 96 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Call | | | 25.00000 | 26 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Put | | | 3,584.00000 | 3,577 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Call | | | 5.00000 | 5 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Put | | | 5,064.00000 | 5,056 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 1.00000 | 1 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 6,560.00000 | 6,552 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Call | | | 531.00000 | 540 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Put | | | 390.00000 | 391 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Call | | | 383.00000 | 391 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Put | | | 642.00000 | 642 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Call | | | 354.00000 | 362 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Put | | | 713.00000 | 713 | 24.96 | 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 14/09/2009 Currency Future | 9.35 | Call | | | 261.00000 | 269 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 1,020.00000 | 1,020 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Call | | | 1,712.00000 | 1,719 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Put | | | 21.00000 | 20 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Call | | | 1,246.00000 | 1,254 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Put | | | 56.00000 | 55 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Call | | | 554.00000 | 562 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Put | | | 363.00000 | 363 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Call | | | 1,907.00000 | 1,915 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Put | | | 17.00000 | 15 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Call | | | 1,424.00000 | 1,432 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Put | | | 33.00000 | 33 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Call | | | 655.00000 | 663 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Put | | | 264.00000 | 264 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Call | | | 1,956.00000 | 1,964 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Put | | | 16.00000 | 14 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.15 | Call | | | 1,470.00000 | 1,478 | 20.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.15 | Put | | | 29.00000 | 29 | 20.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Call | | | 683.00000 | 690 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Put | | | 242.00000 | 241 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Call | | | 449.00000 | 458 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Put | | | 509.00000 | 509 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 8.72400 | | 8.71600 | | 23.45 | 78,516.00 | 9 | 1,332.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 646.00000 | 644 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 630.00000 | 620 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | | 627.00000 | 625 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 661.00000 | 651 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 666.00000 | 664 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 600.00000 | 590 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 411.00000 | 410 | 26.06 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 1,195.00000 | 1,186 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 609.00000 | 607 | 23.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 693.00000 | 683 | 23.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 591.00000 | 589 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 725.00000 | 715 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 542.00000 | 540 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 826.00000 | 816 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 498.00000 | 496 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 932.00000 | 922 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 458.00000 | 457 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,042.00000 | 1,033 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 434.00000 | 433 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 1,118.00000 | 1,109 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 422.00000 | 421 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 1,156.00000 | 1,147 | 25.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 458.00000 | 457 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,042.00000 | 1,033 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | | 401.00000 | 400 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | | 1,235.00000 | 1,226 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 484.00000 | 483 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 968.00000 | 959 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 422.00000 | 421 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 1,156.00000 | 1,147 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 352.00000 | 352 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 1,436.00000 | 1,428 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 335.00000 | 335 | 27.37 | 0.00 | 0 | 10,115.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 1,519.00000 | 1,511 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 297.00000 | 297 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 1,731.00000 | 1,723 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 319.00000 | 319 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 1,603.00000 | 1,595 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 344.00000 | 343 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 1,478.00000 | 1,469 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 344.00000 | 343 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 1,478.00000 | 1,469 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | | 312.00000 | 312 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | | 1,646.00000 | 1,638 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 112.00000 | 113 | 33.23 | 0.00 | 0 | 114.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 3,696.00000 | 3,689 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | | 269.00000 | 269 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | | 1,903.00000 | 1,895 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | | 256.00000 | 256 | 28.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | | 1,990.00000 | 1,982 | 28.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | | 249.00000 | 250 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | | 2,033.00000 | 2,026 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | | 238.00000 | 238 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | | 2,122.00000 | 2,114 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | | 216.00000 | 216 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 2,300.00000 | 2,292 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 193.00000 | 193 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 2,527.00000 | 2,519 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | | 197.00000 | 198 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | | 2,481.00000 | 2,474 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | | 206.00000 | 207 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | | 2,390.00000 | 2,383 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | | 275.00000 | 276 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | | 1,859.00000 | 1,852 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | | 262.00000 | 262 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | | 1,946.00000 | 1,938 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | | 232.00000 | 232 | 29.47 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | 2,166.00000 | 2,158 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | 221.00000 | 222 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 2,255.00000 | 2,248 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 216.00000 | 216 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 2,300.00000 | 2,292 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 290.00000 | 290 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,774.00000 | 1,766 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 304.00000 | 304 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,688.00000 | 1,680 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 243.00000 | 244 | 29.21 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 2,077.00000 | 2,070 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | 227.00000 | 227 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | 2,211.00000 | 2,203 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 304.00000 | 304 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,688.00000 | 1,680 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | 83.00000 | 83 | 34.30 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | 4,367.00000 | 4,359 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 185.00000 | 185 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 2,619.00000 | 2,611 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 189.00000 | 189 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 2,573.00000 | 2,565 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 172.00000 | 173 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 2,756.00000 | 2,749 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | 180.00000 | 181 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | 2,664.00000 | 2,657 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 112.00000 | 113 | 33.23 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 3,696.00000 | 3,689 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | 151.00000 | 152 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | 3,035.00000 | 3,028 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | 158.00000 | 158 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | 2,942.00000 | 2,934 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | 128.00000 | 129 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | 3,412.00000 | 3,405 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | 107.00000 | 108 | 33.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | 3,791.00000 | 3,784 | 33.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 90.00000 | 90 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 4,174.00000 | 4,166 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | 76.00000 | 76 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | 4,560.00000 | 4,552 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 133.00000 | 134 | 32.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 3,317.00000 | 3,310 | 32.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | 94.00000 | 94 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | 4,078.00000 | 4,070 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 79.00000 | 80 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 4,463.00000 | 4,456 | 34.45 | 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 | 8.50 | Call | | | 731.00000 | 728 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 515.00000 | 504 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 512.00000 | 511 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 896.00000 | 887 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 371.00000 | 370 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 1,355.00000 | 1,346 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 123.00000 | 124 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 3,507.00000 | 3,500 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 73.00000 | 73 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 4,657.00000 | 4,649 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 777.00000 | 775 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 461.00000 | 451 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 390.00000 | 389 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 1,274.00000 | 1,265 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 290.00000 | 290 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 1,774.00000 | 1,766 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 165.00000 | 165 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 2,849.00000 | 2,841 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 98.00000 | 99 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 3,982.00000 | 3,975 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 609.00000 | 607 | 23.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 693.00000 | 683 | 23.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 139.00000 | 139 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 3,223.00000 | 3,215 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 65.00000 | 65 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 4,949.00000 | 4,941 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 574.00000 | 573 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 758.00000 | 749 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | | 103.00000 | 103 | 33.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | | 3,887.00000 | 3,879 | 33.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 79.00000 | 80 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 4,463.00000 | 4,456 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 62.00000 | 62 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 5,046.00000 | 5,038 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 646.00000 | 644 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 630.00000 | 620 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 145.00000 | 145 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 3,129.00000 | 3,121 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | | 86.00000 | 87 | 34.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | | 4,270.00000 | 4,263 | 34.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 68.00000 | 68 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 4,852.00000 | 4,844 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 687.00000 | 685 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 571.00000 | 561 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 118.00000 | 118 | 33.08 | 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 | 12.20 | Put | | | 3,602.00000 | 3,594 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 90.00000 | 90 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 4,174.00000 | 4,166 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | | 70.00000 | 70 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | | 4,754.00000 | 4,746 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 446.00000 | 445 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 1,080.00000 | 1,071 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 327.00000 | 327 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 1,561.00000 | 1,553 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 142.00000 | 142 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 3,176.00000 | 3,168 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 110.00000 | 110 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 3,744.00000 | 3,736 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 85.00000 | 85 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 4,319.00000 | 4,311 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 66.00000 | 66 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 4,900.00000 | 4,892 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 880.00000 | 877 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 364.00000 | 353 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 139.00000 | 139 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 3,223.00000 | 3,215 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 935.00000 | 932 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 319.00000 | 308 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 964.00000 | 961 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 298.00000 | 287 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 471.00000 | 470 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 1,005.00000 | 996 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 193.00000 | 193 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 2,527.00000 | 2,519 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 148.00000 | 148 | 31.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 3,082.00000 | 3,074 | 31.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 115.00000 | 116 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 3,649.00000 | 3,642 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 88.00000 | 88 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 4,222.00000 | 4,214 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 1,056.00000 | 1,053 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 240.00000 | 229 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 512.00000 | 511 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 896.00000 | 887 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 123.00000 | 124 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 3,507.00000 | 3,500 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 1,025.00000 | 1,022 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 259.00000 | 248 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 709.00000 | 706 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 543.00000 | 532 | 23.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 361.00000 | 361 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 1,395.00000 | 1,387 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 202.00000 | 202 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 2,436.00000 | 2,428 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 154.00000 | 155 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,988.00000 | 2,981 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 121.00000 | 121 | 33.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 3,555.00000 | 3,547 | 33.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 75.00000 | 75 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 4,609.00000 | 4,601 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 1,194.00000 | 1,193 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 178.00000 | 169 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 827.00000 | 824 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 411.00000 | 400 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 172.00000 | 173 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 2,756.00000 | 2,749 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 1,232.00000 | 1,230 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | | 166.00000 | 156 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 853.00000 | 850 | 22.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 387.00000 | 376 | 22.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 591.00000 | 589 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 725.00000 | 715 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 176.00000 | 177 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Put | | | 2,710.00000 | 2,703 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 136.00000 | 137 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 3,270.00000 | 3,263 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | | 1,270.00000 | 1,269 | 20.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | | 154.00000 | 145 | 20.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | | 994.00000 | 991 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | | 278.00000 | 267 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 484.00000 | 483 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 968.00000 | 959 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 802.00000 | 799 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 436.00000 | 425 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 558.00000 | 556 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 792.00000 | 782 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | | 169.00000 | 169 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | | 2,803.00000 | 2,795 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | | 130.00000 | 131 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | | 3,364.00000 | 3,357 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | | 101.00000 | 101 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | | 3,935.00000 | 3,927 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 61.00000 | 61 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 5,095.00000 | 5,087 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 574.00000 | 573 | 24.10 | 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 | 8.90 | Put | | 758.00000 | 749 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 133.00000 | 134 | 32.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 3,317.00000 | 3,310 | 32.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | 58.00000 | 58 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | 5,242.00000 | 5,234 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | 60.00000 | 60 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | 5,144.00000 | 5,136 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 136.00000 | 137 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,270.00000 | 3,263 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | 105.00000 | 106 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | 3,839.00000 | 3,832 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | 64.00000 | 64 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | 4,998.00000 | 4,990 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | 56.00000 | 56 | 35.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | 5,340.00000 | 5,332 | 35.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | 907.00000 | 904 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | 341.00000 | 330 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | 827.00000 | 824 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | 411.00000 | 400 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | 880.00000 | 877 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | 364.00000 | 353 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 1,194.00000 | 1,193 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 178.00000 | 169 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | 964.00000 | 961 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | 298.00000 | 287 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | 754.00000 | 751 | 22.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | 488.00000 | 477 | 22.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | 148.00000 | 148 | 31.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | 3,082.00000 | 3,074 | 31.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | 88.00000 | 88 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | 4,222.00000 | 4,214 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | 55.00000 | 55 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | 5,389.00000 | 5,381 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | 1,088.00000 | 1,086 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | 222.00000 | 212 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | 69.00000 | 69 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | 4,803.00000 | 4,795 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | 1,158.00000 | 1,156 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | 192.00000 | 182 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | 72.00000 | 72 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | 4,706.00000 | 4,698 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | 1,429.00000 | 1,429 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | 113.00000 | 105 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | 1,553.00000 | 1,554 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | 87.00000 | 80 | 20.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 666.00000 | 664 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 600.00000 | 590 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 243.00000 | 244 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 2,077.00000 | 2,070 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 96.00000 | 97 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 4,030.00000 | 4,023 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | | 81.00000 | 81 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | | 4,415.00000 | 4,407 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 1,596.00000 | 1,597 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 80.00000 | 73 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 687.00000 | 685 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 571.00000 | 561 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | | 1,309.00000 | 1,308 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | | 143.00000 | 134 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 558.00000 | 556 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 792.00000 | 782 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 211.00000 | 212 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 2,345.00000 | 2,338 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 154.00000 | 155 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,988.00000 | 2,981 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 72.00000 | 72 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 4,706.00000 | 4,698 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | | 1,511.00000 | 1,512 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | | 95.00000 | 88 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Call | | | 1,861.00000 | 1,864 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Put | | | 45.00000 | 40 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 1,194.00000 | 1,193 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 178.00000 | 169 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Call | | | 1,906.00000 | 1,910 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Put | | | 40.00000 | 36 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 297.00000 | 297 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 1,731.00000 | 1,723 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 1,816.00000 | 1,819 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 50.00000 | 45 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | | 1,158.00000 | 1,156 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | | 192.00000 | 182 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 802.00000 | 799 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 436.00000 | 425 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Call | | | 283.00000 | 283 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Put | | | 1,817.00000 | 1,809 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 110.00000 | 110 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 3,744.00000 | 3,736 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 1,816.00000 | 1,819 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 50.00000 | 45 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Call | | | 1,952.00000 | 1,956 | 20.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.80 | Put | | 36.00000 | 32 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Call | | 5,166.00000 | 5,174 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Call | | 3,672.00000 | 3,679 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Put | | 6.00000 | 5 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Call | | 2,194.00000 | 2,199 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Put | | 28.00000 | 25 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Call | | 30.00000 | 30 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Put | | 6,864.00000 | 6,856 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Call | | 5,416.00000 | 5,424 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Put | | 0.00000 | 0 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Call | | 3,920.00000 | 3,928 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Put | | 4.00000 | 4 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Call | | 2,438.00000 | 2,444 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Put | | 22.00000 | 20 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Call | | 1,121.00000 | 1,119 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Put | | 205.00000 | 195 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Call | | 35.00000 | 35 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Put | | 6,619.00000 | 6,611 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Call | | 1,470.00000 | 1,470 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Put | | 104.00000 | 96 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | 1,025.00000 | 1,022 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | 259.00000 | 248 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | 709.00000 | 706 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | 543.00000 | 532 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | 96.00000 | 97 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | 4,030.00000 | 4,023 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Call | | 3,721.00000 | 3,729 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Put | | 5.00000 | 5 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Call | | 2,732.00000 | 2,739 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Put | | 16.00000 | 15 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Call | | 1,771.00000 | 1,773 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Put | | 55.00000 | 49 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Call | | 2,929.00000 | 2,936 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Put | | 13.00000 | 12 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Call | | 45.00000 | 45 | 36.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Put | | 5,929.00000 | 5,921 | 36.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Call | | 38.00000 | 38 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Put | | 6,472.00000 | 6,464 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 8.84680 | 8.83820 | | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | 769.00000 | 766 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | 781.00000 | 770 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | 807.00000 | 804 | 23.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | 719.00000 | 707 | 23.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Call | | 751.00000 | 748 | 23.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.90 | Put | | 813.00000 | 801 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | 733.00000 | 731 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | 845.00000 | 834 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Call | | 667.00000 | 665 | 24.43 | 0.00 | 0 | 16,483.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Put | | 979.00000 | 968 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 623.00000 | 621 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 1,085.00000 | 1,074 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | 595.00000 | 594 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | 1,157.00000 | 1,147 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Call | | 557.00000 | 555 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Put | | 1,268.00000 | 1,259 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | 582.00000 | 580 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | 1,194.00000 | 1,184 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 533.00000 | 532 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,345.00000 | 1,335 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 533.00000 | 532 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,345.00000 | 1,335 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 303.00000 | 304 | 29.16 | 0.00 | 0 | 16,483.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 2,515.00000 | 2,507 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | 256.00000 | 257 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | 2,918.00000 | 2,910 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 545.00000 | 543 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 1,306.00000 | 1,297 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | 479.00000 | 479 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | 1,541.00000 | 1,532 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 451.00000 | 451 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,662.00000 | 1,654 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 408.00000 | 408 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,869.00000 | 1,861 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 442.00000 | 442 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,703.00000 | 1,695 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 469.00000 | 469 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,581.00000 | 1,572 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 469.00000 | 469 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,581.00000 | 1,572 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 433.00000 | 433 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,745.00000 | 1,736 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | 192.00000 | 193 | 31.48 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | 3,654.00000 | 3,646 | 31.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | 489.00000 | 489 | 26.33 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | 1,501.00000 | 1,492 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 433.00000 | 433 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,745.00000 | 1,736 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | 375.00000 | 376 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | 2,037.00000 | 2,029 | 27.95 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 368.00000 | 368 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 2,080.00000 | 2,071 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 383.00000 | 383 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 1,995.00000 | 1,987 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 361.00000 | 361 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 2,122.00000 | 2,114 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 340.00000 | 340 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 2,252.00000 | 2,243 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | | 309.00000 | 309 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | | 2,471.00000 | 2,463 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | | 282.00000 | 282 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | | 2,694.00000 | 2,686 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | | 287.00000 | 287 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | | 2,649.00000 | 2,641 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 298.00000 | 298 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 2,559.00000 | 2,551 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 292.00000 | 293 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,604.00000 | 2,596 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 327.00000 | 327 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 2,339.00000 | 2,331 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 333.00000 | 334 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 2,295.00000 | 2,287 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 315.00000 | 315 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 2,427.00000 | 2,418 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 303.00000 | 304 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,515.00000 | 2,507 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 321.00000 | 321 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 2,383.00000 | 2,374 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 347.00000 | 347 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 2,208.00000 | 2,200 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 361.00000 | 361 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 2,122.00000 | 2,114 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 333.00000 | 334 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 2,295.00000 | 2,287 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 276.00000 | 277 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,738.00000 | 2,730 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | | 262.00000 | 262 | 29.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | | 2,864.00000 | 2,856 | 29.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 271.00000 | 272 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,783.00000 | 2,775 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 271.00000 | 272 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,783.00000 | 2,775 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 266.00000 | 266 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,828.00000 | 2,820 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 242.00000 | 243 | 30.31 | 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 15/03/2010 Currency Future | 11.65 | Put | | | 3,054.00000 | 3,046 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | | 261.00000 | 261 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | | 2,873.00000 | 2,865 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 233.00000 | 234 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 3,145.00000 | 3,137 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 251.00000 | 252 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 2,963.00000 | 2,955 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 247.00000 | 247 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 3,008.00000 | 3,000 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 510.00000 | 510 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 1,422.00000 | 1,413 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 451.00000 | 451 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 1,662.00000 | 1,654 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 416.00000 | 417 | 27.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 1,828.00000 | 1,820 | 27.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 399.00000 | 400 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 1,911.00000 | 1,903 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 176.00000 | 177 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 3,888.00000 | 3,880 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 569.00000 | 568 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 1,231.00000 | 1,221 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 247.00000 | 247 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 3,008.00000 | 3,000 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 112.00000 | 113 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 4,974.00000 | 4,966 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 609.00000 | 607 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,121.00000 | 1,110 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 327.00000 | 327 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 2,339.00000 | 2,331 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 121.00000 | 122 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 4,833.00000 | 4,825 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 637.00000 | 635 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 1,049.00000 | 1,038 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 127.00000 | 128 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 4,739.00000 | 4,731 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 652.00000 | 650 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 1,014.00000 | 1,003 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 298.00000 | 298 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 2,559.00000 | 2,551 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | | 130.00000 | 131 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | | 4,692.00000 | 4,684 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 683.00000 | 681 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 945.00000 | 934 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 137.00000 | 138 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 4,599.00000 | 4,591 | 33.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 225.00000 | 226 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 3,237.00000 | 3,229 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 99.00000 | 100 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 5,211.00000 | 5,203 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 522.00000 | 521 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 1,383.00000 | 1,374 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 238.00000 | 238 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 3,099.00000 | 3,091 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 229.00000 | 230 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 3,191.00000 | 3,183 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | | 101.00000 | 102 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | | 5,163.00000 | 5,155 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 225.00000 | 226 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 3,237.00000 | 3,229 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | | 217.00000 | 218 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | | 3,329.00000 | 3,321 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | | 209.00000 | 210 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | | 3,421.00000 | 3,413 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | | 90.00000 | 90 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | | 5,401.00000 | 5,393 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 500.00000 | 499 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 1,462.00000 | 1,452 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 276.00000 | 277 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,738.00000 | 2,730 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 229.00000 | 230 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 3,191.00000 | 3,183 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | | 221.00000 | 222 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | | 3,283.00000 | 3,275 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | | 97.00000 | 97 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | | 5,258.00000 | 5,250 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | | 107.00000 | 107 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | | 5,068.00000 | 5,061 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 623.00000 | 621 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 1,085.00000 | 1,074 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | | 124.00000 | 125 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | | 4,786.00000 | 4,778 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | | 788.00000 | 785 | 23.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | | 750.00000 | 738 | 23.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | | 142.00000 | 143 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | | 4,504.00000 | 4,497 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 733.00000 | 731 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 845.00000 | 834 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 353.00000 | 354 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 2,165.00000 | 2,157 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 292.00000 | 293 | 29.37 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 2,604.00000 | 2,596 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | 133.00000 | 134 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | 4,645.00000 | 4,638 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 321.00000 | 321 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 2,383.00000 | 2,374 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 266.00000 | 266 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 2,828.00000 | 2,820 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Call | | 118.00000 | 119 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | 4,880.00000 | 4,872 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | 368.00000 | 368 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | 2,080.00000 | 2,071 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | 353.00000 | 354 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | 2,165.00000 | 2,157 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | 140.00000 | 141 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | 4,552.00000 | 4,544 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | 716.00000 | 714 | 24.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | 878.00000 | 867 | 24.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | 115.00000 | 116 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | 4,927.00000 | 4,919 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | 145.00000 | 146 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | 4,456.00000 | 4,449 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | 868.00000 | 865 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | 630.00000 | 618 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | 391.00000 | 391 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | 1,953.00000 | 1,945 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | 152.00000 | 153 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | 4,313.00000 | 4,306 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | 890.00000 | 886 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | 601.00000 | 589 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | 399.00000 | 400 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | 1,911.00000 | 1,903 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | 154.00000 | 155 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | 4,266.00000 | 4,258 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | 934.00000 | 931 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | 546.00000 | 534 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | 159.00000 | 160 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | 4,171.00000 | 4,163 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | 912.00000 | 908 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | 573.00000 | 561 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | 424.00000 | 425 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | 1,786.00000 | 1,778 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 408.00000 | 408 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,869.00000 | 1,861 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | 157.00000 | 158 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | 4,218.00000 | 4,211 | 32.45 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | | 1,112.00000 | 1,108 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | | 374.00000 | 361 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | | 460.00000 | 460 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | | 1,622.00000 | 1,613 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | | 179.00000 | 180 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | | 3,841.00000 | 3,833 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | | 1,085.00000 | 1,081 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | | 396.00000 | 384 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | | 1,169.00000 | 1,165 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | | 331.00000 | 318 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 500.00000 | 499 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 1,462.00000 | 1,452 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | | 185.00000 | 186 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | | 3,747.00000 | 3,740 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | | 1,198.00000 | 1,195 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Put | | | 310.00000 | 298 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 189.00000 | 190 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,701.00000 | 3,693 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | | 1,007.00000 | 1,003 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | | 468.00000 | 456 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 442.00000 | 442 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 1,703.00000 | 1,695 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 424.00000 | 425 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 1,786.00000 | 1,778 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | | 167.00000 | 168 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | | 4,029.00000 | 4,021 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | | 1,140.00000 | 1,136 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | | 352.00000 | 339 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 489.00000 | 489 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,501.00000 | 1,492 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | | 182.00000 | 183 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | | 3,794.00000 | 3,786 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | | 1,229.00000 | 1,225 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | | 291.00000 | 278 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 522.00000 | 521 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 1,383.00000 | 1,374 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Call | | | 1,407.00000 | 1,404 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Put | | | 219.00000 | 207 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 582.00000 | 580 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 1,194.00000 | 1,184 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 189.00000 | 190 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,701.00000 | 3,693 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Call | | | 1,444.00000 | 1,442 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Put | | | 206.00000 | 195 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | | 1,482.00000 | 1,480 | 20.95 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | | 194.00000 | 183 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 609.00000 | 607 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,121.00000 | 1,110 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Call | | | 196.00000 | 196 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Put | | | 3,607.00000 | 3,600 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Call | | | 1,520.00000 | 1,518 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Put | | | 182.00000 | 171 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Call | | | 5,188.00000 | 5,197 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Put | | | 0.00000 | 0 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Call | | | 3,702.00000 | 3,709 | 28.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Put | | | 13.00000 | 12 | 28.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Call | | | 2,247.00000 | 2,251 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Put | | | 59.00000 | 54 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 170.00000 | 171 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 3,982.00000 | 3,974 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 42.00000 | 42 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 6,854.00000 | 6,845 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Call | | | 5,438.00000 | 5,447 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Call | | | 3,949.00000 | 3,957 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Put | | | 11.00000 | 10 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Call | | | 2,483.00000 | 2,488 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Put | | | 45.00000 | 41 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Call | | | 48.00000 | 48 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Put | | | 6,609.00000 | 6,601 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Call | | | 1,678.00000 | 1,677 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Put | | | 140.00000 | 131 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 683.00000 | 681 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 945.00000 | 934 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 652.00000 | 650 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 1,014.00000 | 1,003 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 545.00000 | 543 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 1,306.00000 | 1,297 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Call | | | 213.00000 | 214 | 30.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Put | | | 3,375.00000 | 3,367 | 30.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Call | | | 3,751.00000 | 3,759 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Put | | | 13.00000 | 12 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Call | | | 2,770.00000 | 2,775 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Put | | | 31.00000 | 29 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Call | | | 1,844.00000 | 1,844 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Put | | | 106.00000 | 97 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Call | | | 206.00000 | 207 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Put | | | 3,468.00000 | 3,460 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Call | | | 147.00000 | 148 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Put | | | 4,409.00000 | 4,401 | 32.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 4.95 | Call | | 3,900.00000 | 3,907 | 29.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Put | | 11.00000 | 10 | 29.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Call | | 2,914.00000 | 2,921 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Put | | 26.00000 | 24 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Call | | 1,972.00000 | 1,974 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Put | | 84.00000 | 77 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Call | | 2,963.00000 | 2,969 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Put | | 24.00000 | 22 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Call | | 2,016.00000 | 2,018 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Put | | 78.00000 | 71 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 8.96590 | 8.95760 | | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Call | | 885.00000 | 894 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Put | | 877.00000 | 878 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Call | | 867.00000 | 875 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Put | | 910.00000 | 910 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Call | | 922.00000 | 930 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Put | | 814.00000 | 814 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Call | | 850.00000 | 858 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Put | | 942.00000 | 942 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Call | | 799.00000 | 807 | 24.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Put | | 1,042.00000 | 1,041 | 24.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 738.00000 | 746 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,180.00000 | 1,180 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Call | | 709.00000 | 718 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Put | | 1,252.00000 | 1,252 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Call | | 669.00000 | 678 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Put | | 1,362.00000 | 1,362 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 696.00000 | 704 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 1,288.00000 | 1,288 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | 644.00000 | 653 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | 1,437.00000 | 1,437 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Call | | 682.00000 | 691 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Put | | 1,325.00000 | 1,325 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Call | | 310.00000 | 317 | 29.72 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Put | | 3,252.00000 | 3,251 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Call | | 816.00000 | 824 | 24.14 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Put | | 1,008.00000 | 1,008 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | 657.00000 | 665 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | 1,399.00000 | 1,399 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | 588.00000 | 596 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | 1,630.00000 | 1,630 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | 557.00000 | 566 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | 1,749.00000 | 1,750 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 510.00000 | 519 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 1,953.00000 | 1,953 | 27.00 | 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 | 10.20 | Call | | 547.00000 | 556 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | 1,789.00000 | 1,790 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 577.00000 | 586 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 1,669.00000 | 1,670 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | 286.00000 | 293 | 30.10 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | 3,479.00000 | 3,477 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 738.00000 | 746 | 24.71 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,180.00000 | 1,180 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | 1,322.00000 | 1,327 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | 365.00000 | 361 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | 632.00000 | 641 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | 1,475.00000 | 1,475 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 609.00000 | 618 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,552.00000 | 1,552 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | 567.00000 | 575 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | 1,709.00000 | 1,710 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 528.00000 | 537 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,871.00000 | 1,871 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | 265.00000 | 271 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | 3,707.00000 | 3,705 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | 1,294.00000 | 1,299 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | 386.00000 | 383 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | 621.00000 | 629 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | 1,513.00000 | 1,513 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | 598.00000 | 607 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | 1,591.00000 | 1,591 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | 538.00000 | 546 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | 1,830.00000 | 1,830 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | 519.00000 | 528 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | 1,912.00000 | 1,912 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | 261.00000 | 267 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | 3,753.00000 | 3,751 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | 1,212.00000 | 1,218 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | 455.00000 | 452 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 609.00000 | 618 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,552.00000 | 1,552 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 528.00000 | 537 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,871.00000 | 1,871 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | 492.00000 | 501 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | 2,035.00000 | 2,035 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | 249.00000 | 255 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | 3,891.00000 | 3,889 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | 1,136.00000 | 1,143 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | 529.00000 | 527 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 577.00000 | 586 | 26.21 | 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 14/06/2010 Currency Future | 10.05 | Put | | | 1,669.00000 | 1,670 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 519.00000 | 528 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 1,912.00000 | 1,912 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | | 501.00000 | 510 | 27.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | | 1,994.00000 | 1,994 | 27.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | | 484.00000 | 492 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | | 2,076.00000 | 2,077 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 467.00000 | 476 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 2,160.00000 | 2,160 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 237.00000 | 243 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 4,030.00000 | 4,028 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 1,239.00000 | 1,244 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 431.00000 | 428 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 621.00000 | 629 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,513.00000 | 1,513 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 252.00000 | 259 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 3,845.00000 | 3,843 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Call | | | 1,493.00000 | 1,497 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Put | | | 285.00000 | 281 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 723.00000 | 732 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,216.00000 | 1,216 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 598.00000 | 607 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,591.00000 | 1,591 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | | 1,528.00000 | 1,533 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | | 271.00000 | 267 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 632.00000 | 641 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,475.00000 | 1,475 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 282.00000 | 288 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 3,524.00000 | 3,522 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Call | | | 1,565.00000 | 1,569 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Put | | | 257.00000 | 253 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 752.00000 | 761 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 1,145.00000 | 1,145 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 723.00000 | 732 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,216.00000 | 1,216 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Call | | | 277.00000 | 284 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Put | | | 3,570.00000 | 3,568 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Call | | | 1,601.00000 | 1,605 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Put | | | 244.00000 | 240 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Call | | | 768.00000 | 776 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Put | | | 1,110.00000 | 1,110 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Call | | | 5,208.00000 | 5,217 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Put | | | 1.00000 | 1 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Call | | | 3,728.00000 | 3,735 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Put | | | 20.00000 | 19 | 26.39 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.75 | Call | | | 2,296.00000 | 2,301 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Put | | | 89.00000 | 85 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Call | | | 1,186.00000 | 1,192 | 21.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Put | | | 479.00000 | 476 | 21.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Call | | | 384.00000 | 392 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Put | | | 2,677.00000 | 2,676 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Call | | | 135.00000 | 139 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Put | | | 5,428.00000 | 5,424 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Call | | | 70.00000 | 73 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Put | | | 6,863.00000 | 6,857 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Call | | | 5,458.00000 | 5,466 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Call | | | 3,974.00000 | 3,982 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Put | | | 17.00000 | 16 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Call | | | 2,523.00000 | 2,528 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Put | | | 65.00000 | 62 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Call | | | 416.00000 | 424 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Put | | | 2,458.00000 | 2,458 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Call | | | 256.00000 | 263 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Put | | | 3,799.00000 | 3,797 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Call | | | 151.00000 | 155 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Put | | | 5,193.00000 | 5,189 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Call | | | 79.00000 | 81 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Put | | | 6,621.00000 | 6,616 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Call | | | 1,791.00000 | 1,796 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Put | | | 184.00000 | 180 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Call | | | 783.00000 | 791 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Put | | | 1,076.00000 | 1,076 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | | 696.00000 | 704 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | | 1,288.00000 | 1,288 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Call | | | 315.00000 | 322 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Put | | | 3,207.00000 | 3,206 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Call | | | 3,777.00000 | 3,784 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Put | | | 19.00000 | 18 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Call | | | 2,801.00000 | 2,808 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Put | | | 44.00000 | 42 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Call | | | 1,911.00000 | 1,915 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Put | | | 153.00000 | 149 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Call | | | 390.00000 | 398 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Put | | | 2,633.00000 | 2,632 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Call | | | 208.00000 | 213 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Put | | | 4,450.00000 | 4,448 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Call | | | 2,991.00000 | 2,997 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Put | | | 33.00000 | 31 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Call | | | 2,076.00000 | 2,080 | 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 |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 7.00 | Put | | 119.00000 | 114 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Call | | 300.00000 | 307 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Put | | 3,342.00000 | 3,341 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Call | | 220.00000 | 226 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Put | | 4,263.00000 | 4,260 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Call | | 373.00000 | 380 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Put | | 2,765.00000 | 2,764 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Call | | 269.00000 | 275 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Put | | 3,661.00000 | 3,659 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Call | | 199.00000 | 205 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Put | | 4,592.00000 | 4,589 | 31.74 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | | | 12.74920 | 12.72160 | | 20.81 | 0.00 | 0 | 19,288.00 |
| £ / R On 12/06/2009 Currency Future | 12.70 | Call | | 340.00000 | 349 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.70 | Put | | 318.00000 | 300 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.75 | Call | | 319.00000 | 327 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.75 | Put | | 348.00000 | 328 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.55 | Call | | 410.00000 | 421 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.55 | Put | | 238.00000 | 221 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.65 | Call | | 362.00000 | 371 | 20.36 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.65 | Put | | 290.00000 | 272 | 20.36 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.85 | Call | | 282.00000 | 289 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.85 | Put | | 410.00000 | 390 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.10 | Call | | 210.00000 | 214 | 22.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.10 | Put | | 588.00000 | 565 | 22.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.20 | Call | | 187.00000 | 191 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.20 | Put | | 665.00000 | 642 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | 146.00000 | 149 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | 824.00000 | 799 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.35 | Call | | 158.00000 | 161 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.35 | Put | | 786.00000 | 762 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Call | | 135.00000 | 137 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Put | | 863.00000 | 838 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | 61.00000 | 62 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | 1,239.00000 | 1,212 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Call | | 105.00000 | 106 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Put | | 983.00000 | 957 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | 96.00000 | 97 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | 1,024.00000 | 998 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Call | | 88.00000 | 89 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Put | | 1,066.00000 | 1,040 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | 67.00000 | 68 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | 1,195.00000 | 1,168 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | 46.00000 | 46 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | 1,374.00000 | 1,347 | 24.21 | 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 | 13.95 | Call | | | 55.00000 | 56 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Put | | | 1,284.00000 | 1,257 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | | 61.00000 | 62 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,239.00000 | 1,212 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Call | | | 50.00000 | 51 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Put | | | 1,329.00000 | 1,302 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 37.00000 | 38 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,466.00000 | 1,438 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Call | | | 34.00000 | 34 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,512.00000 | 1,485 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Call | | | 31.00000 | 31 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Put | | | 1,559.00000 | 1,531 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | | 28.00000 | 28 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,606.00000 | 1,578 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Call | | | 41.00000 | 42 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,420.00000 | 1,392 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 13.00000 | 13 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,941.00000 | 1,914 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 7.00000 | 7 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 2,186.00000 | 2,158 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 2.00000 | 2 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 2,680.00000 | 2,653 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 4.00000 | 4 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 2,383.00000 | 2,355 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Call | | | 6.00000 | 6 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Put | | | 2,284.00000 | 2,256 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 5.00000 | 5 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 2,333.00000 | 2,306 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 7.00000 | 7 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 2,186.00000 | 2,158 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 22.00000 | 22 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,701.00000 | 1,673 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 16.00000 | 16 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,844.00000 | 1,817 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Call | | | 11.00000 | 11 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Put | | | 1,990.00000 | 1,962 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 9.00000 | 9 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 2,088.00000 | 2,060 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 8.00000 | 8 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 2,136.00000 | 2,109 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Call | | | 6.00000 | 6 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Put | | | 2,235.00000 | 2,207 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 13.00000 | 13 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,941.00000 | 1,914 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Call | | | 10.00000 | 10 | 24.21 | 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 | 14.75 | Put | | | 2,039.00000 | 2,011 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 14.00000 | 14 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,893.00000 | 1,865 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 14.00000 | 14 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,893.00000 | 1,865 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Call | | | 18.00000 | 18 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Put | | | 1,796.00000 | 1,769 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 25.00000 | 25 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,653.00000 | 1,626 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Call | | | 20.00000 | 20 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,748.00000 | 1,721 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 2.00000 | 2 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 2,631.00000 | 2,603 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 4.00000 | 4 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 2,432.00000 | 2,405 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 2.00000 | 2 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 2,631.00000 | 2,603 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 5.00000 | 5 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 2,333.00000 | 2,306 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Call | | | 2.00000 | 2 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Put | | | 2,730.00000 | 2,703 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Call | | | 3.00000 | 3 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Put | | | 2,531.00000 | 2,504 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 37.00000 | 38 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,466.00000 | 1,438 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 8.00000 | 8 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 2,136.00000 | 2,109 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Call | | | 3.00000 | 3 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Put | | | 2,482.00000 | 2,454 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 2,830.00000 | 2,802 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 1.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 3,179.00000 | 3,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 3,429.00000 | 3,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 3,129.00000 | 3,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,929.00000 | 2,902 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Put | | | 2,979.00000 | 2,952 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,880.00000 | 2,852 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Put | | | 3,029.00000 | 3,002 | 24.21 | 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 | 15.60 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,880.00000 | 2,852 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 3,629.00000 | 3,601 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 3,279.00000 | 3,251 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 3,379.00000 | 3,351 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Put | | | 3,778.00000 | 3,751 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 3,479.00000 | 3,451 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 3,679.00000 | 3,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 3,878.00000 | 3,851 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,978.00000 | 3,951 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Put | | | 4,028.00000 | 4,001 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 3,729.00000 | 3,701 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Put | | | 3,529.00000 | 3,501 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 4,078.00000 | 4,051 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 4,428.00000 | 4,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 4,328.00000 | 4,301 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Put | | | 4,778.00000 | 4,751 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Put | | | 5,078.00000 | 5,051 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | | 5,678.00000 | 5,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Put | | | 6,278.00000 | 6,251 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Put | | | 6,428.00000 | 6,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Put | | | 6,078.00000 | 6,051 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Put | | | 5,628.00000 | 5,601 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Call | | | 0.00000 | 0 | 24.21 | 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 | 18.25 | Put | | | 5,528.00000 | 5,501 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Put | | | 6,028.00000 | 6,001 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Put | | | 4,528.00000 | 4,501 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 3,579.00000 | 3,551 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 3,079.00000 | 3,051 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 4.00000 | 4 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 2,383.00000 | 2,355 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 3.00000 | 3 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,581.00000 | 2,553 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 2.00000 | 2 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 2,680.00000 | 2,653 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Call | | | 2.00000 | 2 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Put | | | 2,780.00000 | 2,752 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 9.00000 | 9 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 2,088.00000 | 2,060 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 3.00000 | 3 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,581.00000 | 2,553 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 4.00000 | 4 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 2,432.00000 | 2,405 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 2,830.00000 | 2,802 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 3,079.00000 | 3,051 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 1.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 3,179.00000 | 3,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,929.00000 | 2,902 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 3,479.00000 | 3,451 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 1.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 3,179.00000 | 3,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 3,379.00000 | 3,351 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Put | | | 3,229.00000 | 3,201 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Put | | | 3,329.00000 | 3,301 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 3,679.00000 | 3,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 3,279.00000 | 3,251 | 24.21 | 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 | 16.30 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 3,579.00000 | 3,551 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 3,878.00000 | 3,851 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 4,078.00000 | 4,051 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,978.00000 | 3,951 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 4,178.00000 | 4,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Put | | | 4,278.00000 | 4,251 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 4,178.00000 | 4,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 4,378.00000 | 4,351 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Put | | | 3,828.00000 | 3,801 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 3,928.00000 | 3,901 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 4,128.00000 | 4,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Put | | | 4,228.00000 | 4,201 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 3,429.00000 | 3,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 3,629.00000 | 3,601 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 4,128.00000 | 4,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 4,628.00000 | 4,601 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Put | | | 4,728.00000 | 4,701 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 4,828.00000 | 4,801 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Put | | | 4,928.00000 | 4,901 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 5,728.00000 | 5,701 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Put | | | 5,828.00000 | 5,801 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 5,928.00000 | 5,901 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 0.00000 | 0 | 24.21 | 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 | 18.85 | Put | | | 6,128.00000 | 6,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Put | | | 6,228.00000 | 6,201 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 6,328.00000 | 6,301 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Put | | | 5,128.00000 | 5,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 5,228.00000 | 5,201 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Put | | | 5,328.00000 | 5,301 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 5,428.00000 | 5,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 5,228.00000 | 5,201 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 5,428.00000 | 5,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 5,728.00000 | 5,701 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 5,928.00000 | 5,901 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Put | | | 5,778.00000 | 5,751 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Put | | | 5,878.00000 | 5,851 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Put | | | 5,978.00000 | 5,951 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 6,178.00000 | 6,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Put | | | 6,378.00000 | 6,351 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Put | | | 6,478.00000 | 6,451 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 6,128.00000 | 6,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 6,328.00000 | 6,301 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Put | | | 6,528.00000 | 6,501 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Put | | | 6,628.00000 | 6,601 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Put | | | 6,728.00000 | 6,701 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Put | | | 6,828.00000 | 6,801 | 24.21 | 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 | 18.90 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 6,178.00000 | 6,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Put | | | 6,578.00000 | 6,551 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Put | | | 6,678.00000 | 6,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 4,678.00000 | 4,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Put | | | 4,878.00000 | 4,851 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Put | | | 4,978.00000 | 4,951 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 5,178.00000 | 5,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Put | | | 5,278.00000 | 5,251 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Put | | | 5,378.00000 | 5,351 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Put | | | 5,478.00000 | 5,451 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 4,378.00000 | 4,351 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Put | | | 4,478.00000 | 4,451 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Put | | | 4,578.00000 | 4,551 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 4,678.00000 | 4,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 5,178.00000 | 5,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 3,928.00000 | 3,901 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 4,428.00000 | 4,401 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 4,328.00000 | 4,301 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 4,628.00000 | 4,601 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 4,828.00000 | 4,801 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 3,729.00000 | 3,701 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 1.00000 | 1 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 3,129.00000 | 3,101 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 16.00000 | 16 | 24.21 | 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 | 14.55 | Put | | 1,844.00000 | 1,817 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Call | | 80.00000 | 81 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Put | | 1,109.00000 | 1,082 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | 46.00000 | 46 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | 1,374.00000 | 1,347 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | 73.00000 | 74 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | 1,152.00000 | 1,125 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | 22.00000 | 22 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | 1,701.00000 | 1,673 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Call | | 124.00000 | 126 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Put | | 902.00000 | 877 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | 73.00000 | 74 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | 1,152.00000 | 1,125 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | 67.00000 | 68 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | 1,195.00000 | 1,168 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | 25.00000 | 25 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | 1,653.00000 | 1,626 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | 28.00000 | 28 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | 1,606.00000 | 1,578 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | 114.00000 | 116 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | 942.00000 | 917 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | 96.00000 | 97 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | 1,024.00000 | 998 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | 114.00000 | 116 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | 942.00000 | 917 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Call | | 167.00000 | 170 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Put | | 745.00000 | 721 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | 146.00000 | 149 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | 824.00000 | 799 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.25 | Call | | 177.00000 | 180 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.25 | Put | | 705.00000 | 681 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.90 | Call | | 4,822.00000 | 4,849 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.90 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 9.40 | Call | | 3,322.00000 | 3,349 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 9.40 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.90 | Call | | 1,823.00000 | 1,850 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.90 | Put | | 1.00000 | 1 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Call | | 497.00000 | 509 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Put | | 175.00000 | 160 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | 5,678.00000 | 5,651 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.90 | Call | | 0.00000 | 0 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.90 | Put | | 7,178.00000 | 7,151 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.45 | Call | | 5,272.00000 | 5,299 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.45 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 8.95 | Call | | 3,772.00000 | 3,799 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.95 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.45 | Call | | 2,272.00000 | 2,299 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.45 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.95 | Call | | 832.00000 | 852 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.95 | Put | | 61.00000 | 53 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.20 | Call | | 5,522.00000 | 5,549 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.20 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.70 | Call | | 4,022.00000 | 4,049 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.70 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.20 | Call | | 2,522.00000 | 2,549 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.20 | Put | | 0.00000 | 0 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.70 | Call | | 1,051.00000 | 1,074 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.70 | Put | | 30.00000 | 25 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.80 | Call | | 300.00000 | 308 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.80 | Put | | 379.00000 | 358 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Call | | 265.00000 | 272 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Put | | 444.00000 | 423 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.00 | Call | | 236.00000 | 241 | 22.16 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.00 | Put | | 514.00000 | 492 | 22.16 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.45 | Call | | 466.00000 | 478 | 19.61 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.45 | Put | | 194.00000 | 179 | 19.61 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.95 | Call | | 250.00000 | 256 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.95 | Put | | 478.00000 | 457 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.05 | Call | | 222.00000 | 227 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.05 | Put | | 551.00000 | 528 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.15 | Call | | 198.00000 | 202 | 23.04 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.15 | Put | | 626.00000 | 603 | 23.04 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.30 | Call | | 563.00000 | 577 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.30 | Put | | 141.00000 | 128 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Call | | 497.00000 | 509 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Put | | 175.00000 | 160 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.50 | Call | | 437.00000 | 449 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.50 | Put | | 216.00000 | 199 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.60 | Call | | 385.00000 | 395 | 20.13 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.60 | Put | | 264.00000 | 246 | 20.13 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Call | | 265.00000 | 272 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Put | | 444.00000 | 423 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.25 | Call | | 598.00000 | 613 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.25 | Put | | 126.00000 | 114 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.35 | Call | | 529.00000 | 542 | 19.45 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.35 | Put | | 157.00000 | 143 | 19.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 12.94990 | 12.92410 | | 21.53 | 1,605,787.60 | 124 | 3,509.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Call | | 665.00000 | 680 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Put | | 641.00000 | 630 | 21.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 12.95 | Call | | | 646.00000 | 661 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Put | | | 671.00000 | 661 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Call | | | 726.00000 | 743 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Put | | | 552.00000 | 543 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | | 685.00000 | 701 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | | 611.00000 | 601 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Call | | | 608.00000 | 623 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Put | | | 734.00000 | 723 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Call | | | 526.00000 | 540 | 22.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Put | | | 902.00000 | 890 | 22.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | | 498.00000 | 510 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | | 973.00000 | 960 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | | 441.00000 | 452 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | | 1,117.00000 | 1,102 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Call | | | 458.00000 | 469 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,084.00000 | 1,069 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | | 425.00000 | 436 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | | 1,151.00000 | 1,136 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 298.00000 | 307 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,474.00000 | 1,457 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | | 379.00000 | 389 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,254.00000 | 1,239 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | | 350.00000 | 360 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | | 1,326.00000 | 1,310 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | | 364.00000 | 374 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | | 1,290.00000 | 1,274 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | | 350.00000 | 360 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | | 1,326.00000 | 1,310 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 311.00000 | 320 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 1,437.00000 | 1,420 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 264.00000 | 272 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 1,590.00000 | 1,572 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 275.00000 | 283 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,551.00000 | 1,533 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 298.00000 | 307 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,474.00000 | 1,457 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 243.00000 | 250 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 1,669.00000 | 1,650 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | | 223.00000 | 230 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | | 1,749.00000 | 1,730 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 214.00000 | 221 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,790.00000 | 1,771 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 253.00000 | 261 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,629.00000 | 1,611 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 157.00000 | 163 | 23.27 | 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 | 14.85 | Put | | | 2,083.00000 | 2,063 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 125.00000 | 130 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 2,301.00000 | 2,280 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 78.00000 | 81 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,754.00000 | 2,731 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 99.00000 | 103 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 2,525.00000 | 2,503 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 109.00000 | 113 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 2,435.00000 | 2,413 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 119.00000 | 124 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 2,345.00000 | 2,324 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 157.00000 | 163 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 2,083.00000 | 2,063 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 196.00000 | 203 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,872.00000 | 1,853 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 172.00000 | 178 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,998.00000 | 1,978 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 125.00000 | 130 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 2,301.00000 | 2,280 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 137.00000 | 142 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 2,213.00000 | 2,192 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 150.00000 | 156 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 2,126.00000 | 2,106 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 131.00000 | 136 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 2,257.00000 | 2,236 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 144.00000 | 149 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 2,170.00000 | 2,149 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 164.00000 | 170 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 2,040.00000 | 2,020 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 150.00000 | 156 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 2,126.00000 | 2,106 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 104.00000 | 108 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 2,480.00000 | 2,458 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 114.00000 | 118 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 2,390.00000 | 2,368 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | | 180.00000 | 186 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | | 1,956.00000 | 1,936 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 99.00000 | 103 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 2,525.00000 | 2,503 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 78.00000 | 81 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,754.00000 | 2,731 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | | 90.00000 | 94 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | | 2,616.00000 | 2,594 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | | 74.00000 | 77 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | | 2,800.00000 | 2,777 | 23.27 | 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 | 15.70 | Call | | | 70.00000 | 73 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | | 2,846.00000 | 2,824 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | | 86.00000 | 89 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | | 2,662.00000 | 2,639 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 233.00000 | 240 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,709.00000 | 1,690 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 64.00000 | 67 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,940.00000 | 2,917 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 188.00000 | 194 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,914.00000 | 1,894 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 164.00000 | 170 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 2,040.00000 | 2,020 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 94.00000 | 98 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 2,570.00000 | 2,548 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 253.00000 | 261 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,629.00000 | 1,611 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 323.00000 | 333 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 1,399.00000 | 1,383 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | | 337.00000 | 346 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | | 1,362.00000 | 1,346 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | | 287.00000 | 295 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | | 1,512.00000 | 1,495 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | | 205.00000 | 211 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | | 1,831.00000 | 1,812 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 104.00000 | 108 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 2,480.00000 | 2,458 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 58.00000 | 60 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 3,034.00000 | 3,010 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 94.00000 | 98 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 2,570.00000 | 2,548 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 64.00000 | 67 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,940.00000 | 2,917 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 58.00000 | 60 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 3,034.00000 | 3,010 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | | 52.00000 | 55 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | | 3,128.00000 | 3,105 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | | 47.00000 | 49 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | | 3,223.00000 | 3,199 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 131.00000 | 136 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 2,257.00000 | 2,236 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 82.00000 | 85 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,708.00000 | 2,685 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | | 67.00000 | 70 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | | 2,893.00000 | 2,870 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 82.00000 | 85 | 23.27 | 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 | 15.55 | Put | | 2,708.00000 | 2,685 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | 61.00000 | 63 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | 2,987.00000 | 2,963 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | 55.00000 | 57 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | 3,081.00000 | 3,057 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | 50.00000 | 52 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | 3,175.00000 | 3,152 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 233.00000 | 240 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,709.00000 | 1,690 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Call | | 38.00000 | 40 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Put | | 3,414.00000 | 3,390 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 287.00000 | 295 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 1,512.00000 | 1,495 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 188.00000 | 194 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,914.00000 | 1,894 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | 119.00000 | 124 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | 2,345.00000 | 2,324 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | 196.00000 | 203 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | 1,872.00000 | 1,853 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Call | | 393.00000 | 404 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Put | | 1,219.00000 | 1,204 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 364.00000 | 374 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 1,290.00000 | 1,274 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | 311.00000 | 320 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | 1,437.00000 | 1,420 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 205.00000 | 211 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,831.00000 | 1,812 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 379.00000 | 389 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 1,254.00000 | 1,239 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Call | | 409.00000 | 420 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Put | | 1,185.00000 | 1,170 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | 243.00000 | 250 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | 1,669.00000 | 1,650 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Call | | 471.00000 | 482 | 23.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Put | | 1,046.00000 | 1,033 | 23.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 441.00000 | 452 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,117.00000 | 1,102 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Call | | 484.00000 | 496 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Put | | 1,010.00000 | 996 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Call | | 4,824.00000 | 4,850 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Put | | 0.00000 | 0 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Call | | 3,327.00000 | 3,353 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Put | | 3.00000 | 3 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Call | | 1,893.00000 | 1,917 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Put | | 69.00000 | 67 | 20.15 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 12.60 | Call | | | 794.00000 | 812 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Put | | | 470.00000 | 462 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Call | | | 16.00000 | 17 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Put | | | 4,192.00000 | 4,167 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Call | | | 3.00000 | 3 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Put | | | 5,679.00000 | 5,653 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Call | | | 0.00000 | 0 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Put | | | 7,176.00000 | 7,151 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Call | | | 5,274.00000 | 5,300 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Put | | | 0.00000 | 0 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 3,775.00000 | 3,801 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 1.00000 | 1 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 2,305.00000 | 2,330 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 31.00000 | 30 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Call | | | 1,062.00000 | 1,082 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Put | | | 288.00000 | 282 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Call | | | 26.00000 | 28 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Put | | | 3,752.00000 | 3,728 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Call | | | 5.00000 | 5 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Put | | | 5,231.00000 | 5,205 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Call | | | 1.00000 | 1 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Put | | | 6,727.00000 | 6,701 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Call | | | 5,524.00000 | 5,550 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Put | | | 0.00000 | 0 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Call | | | 4,024.00000 | 4,050 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Put | | | 0.00000 | 0 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 2,543.00000 | 2,568 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 19.00000 | 18 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Call | | | 1,239.00000 | 1,260 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Put | | | 215.00000 | 210 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Call | | | 34.00000 | 36 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Put | | | 3,510.00000 | 3,486 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.90 | Call | | | 6.00000 | 7 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.90 | Put | | | 4,982.00000 | 4,957 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Call | | | 1.00000 | 1 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Put | | | 6,477.00000 | 6,451 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Call | | | 627.00000 | 641 | 21.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Put | | | 703.00000 | 692 | 21.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | | 591.00000 | 605 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | | 767.00000 | 755 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Call | | | 557.00000 | 571 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Put | | | 833.00000 | 821 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Call | | | 770.00000 | 788 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Put | | | 496.00000 | 488 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Call | | | 574.00000 | 588 | 22.08 | 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 | 13.15 | Put | | 800.00000 | 788 | 22.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Call | | 542.00000 | 555 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Put | | 868.00000 | 855 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Call | | 512.00000 | 525 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Put | | 938.00000 | 925 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Call | | 844.00000 | 862 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Put | | 420.00000 | 412 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Call | | 748.00000 | 765 | 20.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Put | | 523.00000 | 515 | 20.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Call | | 705.00000 | 722 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Put | | 581.00000 | 572 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 591.00000 | 605 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 767.00000 | 755 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Call | | 871.00000 | 889 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Put | | 396.00000 | 389 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Call | | 818.00000 | 836 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Put | | 444.00000 | 436 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | 685.00000 | 701 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | 611.00000 | 601 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | | | 13.13710 | 13.11150 | | 21.69 | 0.00 | 0 | 1,456.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | 885.00000 | 899 | 21.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | 873.00000 | 862 | 21.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | 866.00000 | 880 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | 904.00000 | 893 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Call | | 943.00000 | 959 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Put | | 781.00000 | 772 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Call | | 923.00000 | 939 | 21.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Put | | 811.00000 | 802 | 21.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | 847.00000 | 861 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | 936.00000 | 924 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | 737.00000 | 749 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | 1,126.00000 | 1,112 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 698.00000 | 710 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,187.00000 | 1,173 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | 625.00000 | 635 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | 1,313.00000 | 1,298 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | 661.00000 | 672 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | 1,249.00000 | 1,235 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | 608.00000 | 618 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | 1,346.00000 | 1,331 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | 468.00000 | 476 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | 1,656.00000 | 1,639 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | 558.00000 | 567 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | 1,446.00000 | 1,430 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | 542.00000 | 551 | 22.31 | 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 | 14.05 | Put | | | 1,480.00000 | 1,464 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 542.00000 | 551 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,480.00000 | 1,464 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 526.00000 | 536 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,515.00000 | 1,499 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 482.00000 | 491 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 1,620.00000 | 1,604 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | | 428.00000 | 436 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | | 1,766.00000 | 1,748 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 454.00000 | 462 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,693.00000 | 1,675 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 441.00000 | 449 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,729.00000 | 1,712 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 415.00000 | 423 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 1,803.00000 | 1,786 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 324.00000 | 330 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 2,112.00000 | 2,093 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 334.00000 | 341 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 2,073.00000 | 2,054 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 390.00000 | 398 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,879.00000 | 1,861 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | | 367.00000 | 374 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | | 1,955.00000 | 1,937 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 345.00000 | 351 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | | 2,033.00000 | 2,014 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | | 304.00000 | 310 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | | 2,192.00000 | 2,173 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 285.00000 | 291 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 2,273.00000 | 2,254 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | | 267.00000 | 273 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | | 2,355.00000 | 2,335 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 205.00000 | 209 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 2,693.00000 | 2,672 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 526.00000 | 536 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,515.00000 | 1,499 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 496.00000 | 505 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 1,585.00000 | 1,568 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 591.00000 | 601 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,379.00000 | 1,364 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 390.00000 | 398 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,879.00000 | 1,861 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 511.00000 | 520 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,550.00000 | 1,533 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 402.00000 | 410 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,841.00000 | 1,823 | 22.31 | 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 | 14.65 | Call | | | 378.00000 | 386 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,917.00000 | 1,899 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 356.00000 | 363 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 1,994.00000 | 1,975 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 276.00000 | 281 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 2,314.00000 | 2,294 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 608.00000 | 618 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,346.00000 | 1,331 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 574.00000 | 584 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,412.00000 | 1,397 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 511.00000 | 520 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,550.00000 | 1,533 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 402.00000 | 410 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,841.00000 | 1,823 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 314.00000 | 320 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 2,152.00000 | 2,133 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 378.00000 | 386 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,917.00000 | 1,899 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 294.00000 | 300 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 2,233.00000 | 2,213 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 591.00000 | 601 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,379.00000 | 1,364 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 441.00000 | 449 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,729.00000 | 1,712 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 324.00000 | 330 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 2,112.00000 | 2,093 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | | 679.00000 | 690 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | | 1,218.00000 | 1,203 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 643.00000 | 653 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 1,281.00000 | 1,266 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 454.00000 | 462 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,693.00000 | 1,675 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 4,812.00000 | 4,838 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 1.00000 | 1 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 3,335.00000 | 3,360 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 23.00000 | 23 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 1,992.00000 | 2,016 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 181.00000 | 179 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 1,003.00000 | 1,022 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 692.00000 | 684 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Call | | | 179.00000 | 183 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Put | | | 2,867.00000 | 2,846 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Call | | | 61.00000 | 62 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Put | | | 4,249.00000 | 4,225 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Call | | | 19.00000 | 19 | 22.31 | 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 | 18.80 | Put | | 5,707.00000 | 5,682 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Call | | 5.00000 | 5 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Put | | 7,194.00000 | 7,168 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Call | | 5,262.00000 | 5,287 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Put | | 0.00000 | 0 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Call | | 3,772.00000 | 3,797 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Put | | 10.00000 | 10 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Call | | 2,369.00000 | 2,393 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Put | | 107.00000 | 106 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Call | | 1,242.00000 | 1,262 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Put | | 480.00000 | 475 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Call | | 242.00000 | 247 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Put | | 2,480.00000 | 2,460 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Call | | 85.00000 | 87 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Put | | 3,823.00000 | 3,800 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Call | | 27.00000 | 27 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Put | | 5,265.00000 | 5,240 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Call | | 8.00000 | 8 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Put | | 6,746.00000 | 6,721 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Call | | 5,512.00000 | 5,537 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Put | | 0.00000 | 0 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Call | | 4,018.00000 | 4,043 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Put | | 6.00000 | 6 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Call | | 2,589.00000 | 2,614 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Put | | 78.00000 | 77 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Call | | 1,402.00000 | 1,424 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Put | | 391.00000 | 386 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Call | | 102.00000 | 104 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Put | | 3,590.00000 | 3,567 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Call | | 33.00000 | 34 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Put | | 5,021.00000 | 4,996 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Call | | 10.00000 | 10 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Put | | 6,498.00000 | 6,473 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Call | | 812.00000 | 825 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Put | | 1,000.00000 | 988 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 778.00000 | 790 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,067.00000 | 1,053 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 963.00000 | 981 | 21.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 752.00000 | 744 | 21.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 778.00000 | 790 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,067.00000 | 1,053 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 698.00000 | 710 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,187.00000 | 1,173 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Call | | 1,094.00000 | 1,113 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Put | | 582.00000 | 576 | 20.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 12.70 | Call | | 1,047.00000 | 1,066 | 20.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Put | | 635.00000 | 629 | 20.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 963.00000 | 981 | 21.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 752.00000 | 744 | 21.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | | | 13.49240 | 13.46470 | | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Call | | 0.00000 | 1,262 | 22.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Put | | 0.00000 | 1,219 | 22.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Call | | 1,230.00000 | 1,244 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Put | | 1,265.00000 | 1,251 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Call | | 1,320.00000 | 1,337 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Put | | 1,106.00000 | 1,095 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Call | | 1,283.00000 | 1,299 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Put | | 1,169.00000 | 1,157 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Call | | 1,127.00000 | 1,139 | 22.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Put | | 1,462.00000 | 1,447 | 22.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,095.00000 | 1,107 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 1,531.00000 | 1,514 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Call | | 1,035.00000 | 1,045 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Put | | 1,671.00000 | 1,653 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Call | | 1,065.00000 | 1,075 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Put | | 1,600.00000 | 1,583 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Call | | 1,021.00000 | 1,030 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Put | | 1,706.00000 | 1,688 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Call | | 904.00000 | 910 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Put | | 2,039.00000 | 2,017 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Call | | 967.00000 | 974 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Put | | 1,852.00000 | 1,832 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Call | | 1,265.00000 | 1,280 | 21.96 | 0.00 | 0 | 11,194.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Put | | 1,201.00000 | 1,188 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Call | | 450.00000 | 444 | 27.56 | 0.00 | 0 | 11,194.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Put | | 4,485.00000 | 4,452 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | 1,080.00000 | 1,091 | 22.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | 1,565.00000 | 1,548 | 22.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Call | | 1,724.00000 | 1,753 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Put | | 609.00000 | 611 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Call | | 1,483.00000 | 1,506 | 21.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Put | | 868.00000 | 863 | 21.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Call | | 1,111.00000 | 1,123 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Put | | 1,496.00000 | 1,480 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Call | | 747.00000 | 748 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Put | | 2,632.00000 | 2,606 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Call | | 589.00000 | 585 | 26.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Put | | 3,474.00000 | 3,443 | 26.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Call | | 466.00000 | 460 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Put | | 4,351.00000 | 4,318 | 27.40 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 18.35 | Call | | | 349.00000 | 343 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Put | | | 5,234.00000 | 5,200 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Call | | | 1,754.00000 | 1,783 | 20.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Put | | | 589.00000 | 591 | 20.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Call | | | 1,505.00000 | 1,529 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Put | | | 840.00000 | 836 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Call | | | 1,302.00000 | 1,318 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Put | | | 1,137.00000 | 1,126 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Call | | | 980.00000 | 988 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Put | | | 1,815.00000 | 1,795 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Call | | | 756.00000 | 758 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Put | | | 2,591.00000 | 2,565 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Call | | | 595.00000 | 593 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Put | | | 3,431.00000 | 3,400 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Call | | | 471.00000 | 466 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Put | | | 4,307.00000 | 4,273 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Call | | | 355.00000 | 349 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Put | | | 5,190.00000 | 5,156 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Call | | | 4,890.00000 | 4,917 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Put | | | 25.00000 | 25 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Call | | | 3,466.00000 | 3,498 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Put | | | 101.00000 | 105 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Call | | | 2,214.00000 | 2,247 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Put | | | 349.00000 | 355 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Call | | | 1,378.00000 | 1,398 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Put | | | 1,014.00000 | 1,005 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Call | | | 624.00000 | 622 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Put | | | 3,259.00000 | 3,230 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Call | | | 440.00000 | 434 | 27.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Put | | | 4,575.00000 | 4,541 | 27.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Call | | | 272.00000 | 266 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Put | | | 5,907.00000 | 5,874 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Call | | | 163.00000 | 158 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Put | | | 7,298.00000 | 7,266 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 5,328.00000 | 5,355 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 13.00000 | 13 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Call | | | 3,892.00000 | 3,920 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Put | | | 77.00000 | 78 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Call | | | 2,555.00000 | 2,589 | 19.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Put | | | 240.00000 | 247 | 19.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Call | | | 1,574.00000 | 1,600 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Put | | | 759.00000 | 757 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Call | | | 695.00000 | 695 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Put | | | 2,881.00000 | 2,853 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Call | | | 488.00000 | 483 | 27.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 17.15 | Put | | 4,174.00000 | 4,140 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Call | | 316.00000 | 310 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Put | | 5,501.00000 | 5,467 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Call | | 190.00000 | 185 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Put | | 6,876.00000 | 6,843 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Call | | 5,573.00000 | 5,601 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Put | | 9.00000 | 9 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Call | | 4,131.00000 | 4,158 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Put | | 66.00000 | 66 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Call | | 2,759.00000 | 2,794 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Put | | 194.00000 | 201 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Call | | 1,698.00000 | 1,727 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Put | | 633.00000 | 634 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Call | | 738.00000 | 739 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Put | | 2,673.00000 | 2,647 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Call | | 518.00000 | 514 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Put | | 3,954.00000 | 3,921 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Call | | 343.00000 | 337 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Put | | 5,278.00000 | 5,245 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Call | | 207.00000 | 202 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Put | | 6,642.00000 | 6,610 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Call | | 4,035.00000 | 4,063 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Put | | 70.00000 | 70 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Call | | 3,100.00000 | 3,135 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Put | | 135.00000 | 142 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Call | | 2,285.00000 | 2,319 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Put | | 321.00000 | 327 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Call | | 1,647.00000 | 1,674 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Put | | 682.00000 | 682 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,095.00000 | 1,107 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 1,531.00000 | 1,514 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Call | | 928.00000 | 935 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Put | | 1,963.00000 | 1,942 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Call | | 720.00000 | 721 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Put | | 2,756.00000 | 2,729 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Call | | 569.00000 | 565 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Put | | 3,604.00000 | 3,573 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Call | | 3,188.00000 | 3,222 | 20.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Put | | 123.00000 | 130 | 20.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Call | | 2,359.00000 | 2,393 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Put | | 294.00000 | 301 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Call | | 954.00000 | 961 | 23.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Put | | 1,889.00000 | 1,868 | 23.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Call | | 582.00000 | 579 | 26.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Put | | 3,517.00000 | 3,486 | 26.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 17.40 | Call | | 461.00000 | 455 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Put | | 4,396.00000 | 4,362 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Call | | 4,178.00000 | 4,206 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Put | | 64.00000 | 63 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Call | | 3,232.00000 | 3,266 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Put | | 117.00000 | 124 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Call | | 2,396.00000 | 2,430 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Put | | 282.00000 | 288 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Call | | 445.00000 | 439 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Put | | 4,530.00000 | 4,496 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Call | | 869.00000 | 874 | 24.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Put | | 2,154.00000 | 2,131 | 24.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Call | | 679.00000 | 679 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Put | | 2,965.00000 | 2,936 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Call | | 538.00000 | 533 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Put | | 3,823.00000 | 3,791 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Call | | 425.00000 | 419 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Put | | 4,710.00000 | 4,676 | 27.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | | | 11.34690 | 11.34360 | | 19.18 | 340,407.00 | 30 | 23,805.00 |
| € / R On 12/06/2009 Currency Future | 11.35 | Call | | 271.00000 | 267 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.35 | Put | | 277.00000 | 270 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.30 | Call | | 292.00000 | 289 | 18.96 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.30 | Put | | 249.00000 | 242 | 18.96 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.20 | Call | | 340.00000 | 338 | 18.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.20 | Put | | 196.00000 | 191 | 18.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.40 | Call | | 252.00000 | 248 | 19.46 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.40 | Put | | 308.00000 | 301 | 19.46 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.45 | Call | | 234.00000 | 230 | 19.75 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.45 | Put | | 340.00000 | 333 | 19.75 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Call | | 136.00000 | 131 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Put | | 592.00000 | 584 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | 123.00000 | 118 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | 629.00000 | 621 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | 123.00000 | 118 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | 629.00000 | 621 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Call | | 100.00000 | 95 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Put | | 706.00000 | 698 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Call | | 51.00000 | 48 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Put | | 957.00000 | 951 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | 72.00000 | 68 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | 829.00000 | 821 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | 72.00000 | 68 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | 829.00000 | 821 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | 45.00000 | 42 | 21.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | 1,002.00000 | 995 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Call | | 57.00000 | 54 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Put | | 914.00000 | 907 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | 40.00000 | 37 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | 1,046.00000 | 1,040 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | 35.00000 | 33 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | 1,092.00000 | 1,086 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Call | | 31.00000 | 29 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Put | | 1,138.00000 | 1,132 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | 21.00000 | 19 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | 1,277.00000 | 1,272 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | 12.00000 | 11 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | 1,469.00000 | 1,464 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Call | | 7.00000 | 6 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Put | | 1,663.00000 | 1,659 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Call | | 8.00000 | 7 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Put | | 1,614.00000 | 1,610 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | 3.00000 | 2 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | 1,959.00000 | 1,955 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | 2.00000 | 2 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | 2,009.00000 | 2,005 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Call | | 3.00000 | 3 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Put | | 1,909.00000 | 1,906 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Call | | 4.00000 | 3 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Put | | 1,860.00000 | 1,856 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | 4.00000 | 4 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | 1,811.00000 | 1,807 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | 4.00000 | 4 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | 1,811.00000 | 1,807 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | 6.00000 | 5 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | 1,712.00000 | 1,708 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Call | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Put | | 2,158.00000 | 2,154 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | 2,307.00000 | 2,304 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | 2,357.00000 | 2,354 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | 2.00000 | 2 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | 2,058.00000 | 2,055 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | 2.00000 | 2 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | 2,009.00000 | 2,005 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | 6.00000 | 5 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | 1,712.00000 | 1,708 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | 11.00000 | 9 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | 1,517.00000 | 1,512 | 21.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 5.00000 | 4 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 1,761.00000 | 1,757 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 9.00000 | 8 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 1,565.00000 | 1,561 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Call | | | 2.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Put | | | 2,108.00000 | 2,104 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 2,307.00000 | 2,304 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 2,357.00000 | 2,354 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 2,457.00000 | 2,453 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 2,557.00000 | 2,553 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 2,257.00000 | 2,254 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 3.00000 | 2 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 1,959.00000 | 1,955 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 2,208.00000 | 2,204 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Put | | | 2,607.00000 | 2,603 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Put | | | 2,657.00000 | 2,653 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 2,757.00000 | 2,753 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Put | | | 3,306.00000 | 3,303 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Put | | | 3,356.00000 | 3,353 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Put | | | 3,006.00000 | 3,003 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 2,807.00000 | 2,803 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Put | | | 2,507.00000 | 2,503 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 2,257.00000 | 2,254 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 1.00000 | 1 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 2,208.00000 | 2,204 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 2,457.00000 | 2,453 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 2.00000 | 2 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 2,058.00000 | 2,055 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 2,757.00000 | 2,753 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Put | | | 3,156.00000 | 3,153 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 3,556.00000 | 3,553 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Put | | | 3,856.00000 | 3,853 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 2,956.00000 | 2,953 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 2,857.00000 | 2,853 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 9.00000 | 8 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 1,565.00000 | 1,561 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Call | | | 14.00000 | 12 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Put | | | 1,420.00000 | 1,416 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 45.00000 | 42 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 1,002.00000 | 995 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 40.00000 | 37 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 1,046.00000 | 1,040 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 24.00000 | 22 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 1,230.00000 | 1,225 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Call | | | 27.00000 | 25 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Put | | | 1,184.00000 | 1,178 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 18.00000 | 17 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 1,325.00000 | 1,320 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 81.00000 | 76 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 787.00000 | 779 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 64.00000 | 61 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 871.00000 | 864 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Call | | | 165.00000 | 160 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Put | | | 521.00000 | 513 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Call | | | 111.00000 | 106 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Put | | | 667.00000 | 659 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Call | | | 90.00000 | 85 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Put | | | 746.00000 | 739 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Call | | | 150.00000 | 145 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Put | | | 556.00000 | 548 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 24.00000 | 22 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 1,230.00000 | 1,225 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Call | | | 16.00000 | 14 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Put | | | 1,372.00000 | 1,368 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 81.00000 | 76 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 787.00000 | 779 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 64.00000 | 61 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 871.00000 | 864 | 21.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | | 176.00000 | 171 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | | 483.00000 | 474 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 18.00000 | 17 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 1,325.00000 | 1,320 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 11.00000 | 9 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 1,517.00000 | 1,512 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 21.00000 | 19 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 1,277.00000 | 1,272 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 35.00000 | 33 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 1,092.00000 | 1,086 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 12.00000 | 11 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 1,469.00000 | 1,464 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Call | | | 1.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Put | | | 2,407.00000 | 2,404 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 2,557.00000 | 2,553 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Put | | | 2,906.00000 | 2,903 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Put | | | 3,106.00000 | 3,103 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Put | | | 3,206.00000 | 3,203 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Put | | | 3,406.00000 | 3,403 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Put | | | 3,506.00000 | 3,503 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Put | | | 3,606.00000 | 3,603 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Put | | | 3,706.00000 | 3,703 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 3,056.00000 | 3,053 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 3,256.00000 | 3,253 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 2,956.00000 | 2,953 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 3,056.00000 | 3,053 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 3,256.00000 | 3,253 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 3,456.00000 | 3,453 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Put | | | 3,656.00000 | 3,653 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 15.10 | Put | | | 3,756.00000 | 3,753 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 3,956.00000 | 3,953 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Put | | | 4,056.00000 | 4,053 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Put | | | 4,156.00000 | 4,153 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Put | | | 4,256.00000 | 4,253 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 3,456.00000 | 3,453 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 3,556.00000 | 3,553 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 3,956.00000 | 3,953 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 2,707.00000 | 2,703 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 5.00000 | 4 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 1,761.00000 | 1,757 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 2,707.00000 | 2,703 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 2,807.00000 | 2,803 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 2,857.00000 | 2,853 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 6.25 | Call | | | 5,094.00000 | 5,097 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 6.25 | Put | | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.75 | Call | | | 3,594.00000 | 3,597 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.75 | Put | | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 9.25 | Call | | | 2,094.00000 | 2,097 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 9.25 | Put | | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.75 | Call | | | 652.00000 | 653 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.75 | Put | | | 58.00000 | 56 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.25 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.25 | Put | | | 3,906.00000 | 3,903 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.75 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.75 | Put | | | 5,406.00000 | 5,403 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 18.25 | Call | | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 18.25 | Put | | | 6,906.00000 | 6,903 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.90 | Call | | | 5,444.00000 | 5,447 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.90 | Put | | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.40 | Call | | | 3,944.00000 | 3,947 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.40 | Put | | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.90 | Call | | | 2,444.00000 | 2,447 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.90 | Put | | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 10.40 | Call | | 961.00000 | 963 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.40 | Put | | 17.00000 | 16 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.40 | Call | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.40 | Put | | 5,056.00000 | 5,053 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.90 | Call | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.90 | Put | | 6,556.00000 | 6,553 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.80 | Call | | 5,544.00000 | 5,547 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.80 | Put | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.30 | Call | | 4,044.00000 | 4,047 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.30 | Put | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.80 | Call | | 2,544.00000 | 2,547 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.80 | Put | | 0.00000 | 0 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.30 | Call | | 1,055.00000 | 1,058 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.30 | Put | | 11.00000 | 11 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.30 | Call | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.30 | Put | | 4,956.00000 | 4,953 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.80 | Call | | 0.00000 | 0 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.80 | Put | | 6,456.00000 | 6,453 | 21.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.50 | Call | | 218.00000 | 213 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.50 | Put | | 374.00000 | 366 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Call | | 189.00000 | 184 | 20.69 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Put | | 445.00000 | 437 | 20.69 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.05 | Call | | 429.00000 | 429 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.05 | Put | | 135.00000 | 132 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.15 | Call | | 367.00000 | 366 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.15 | Put | | 174.00000 | 169 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.25 | Call | | 315.00000 | 313 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.25 | Put | | 222.00000 | 216 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.55 | Call | | 203.00000 | 198 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.55 | Put | | 409.00000 | 401 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | 176.00000 | 171 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | 483.00000 | 474 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.00 | Call | | 462.00000 | 463 | 18.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.00 | Put | | 119.00000 | 116 | 18.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Call | | 397.00000 | 396 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Put | | 153.00000 | 149 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Call | | 189.00000 | 184 | 20.69 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Put | | 445.00000 | 437 | 20.69 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.90 | Call | | 534.00000 | 535 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.90 | Put | | 90.00000 | 88 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Call | | 397.00000 | 396 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Put | | 153.00000 | 149 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 11.52250 | 11.52140 | | 19.96 | 4,954,675.00 | 430 | 11,359.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Call | | 558.00000 | 556 | 19.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Put | | 537.00000 | 533 | 19.96 | 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 14/09/2009 Currency Future | 11.35 | Call | | | 618.00000 | 617 | 19.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Put | | | 447.00000 | 444 | 19.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Call | | | 539.00000 | 536 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Put | | | 567.00000 | 564 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Call | | | 502.00000 | 500 | 20.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Put | | | 631.00000 | 627 | 20.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Call | | | 389.00000 | 385 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Put | | | 867.00000 | 863 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Call | | | 406.00000 | 403 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Put | | | 835.00000 | 830 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Call | | | 371.00000 | 368 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Put | | | 900.00000 | 895 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | | 355.00000 | 351 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | | 933.00000 | 929 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Call | | | 267.00000 | 263 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Put | | | 1,145.00000 | 1,141 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Call | | | 294.00000 | 291 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Put | | | 1,072.00000 | 1,068 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Call | | | 308.00000 | 305 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Put | | | 1,037.00000 | 1,032 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Call | | | 254.00000 | 251 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Put | | | 1,182.00000 | 1,178 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Call | | | 242.00000 | 238 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Put | | | 1,220.00000 | 1,216 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 218.00000 | 215 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 1,297.00000 | 1,293 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 208.00000 | 205 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | | 1,336.00000 | 1,332 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 178.00000 | 175 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 1,456.00000 | 1,452 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | | 143.00000 | 141 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | | 1,622.00000 | 1,618 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | | 115.00000 | 113 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | | 1,794.00000 | 1,790 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 122.00000 | 119 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,750.00000 | 1,747 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 122.00000 | 119 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,750.00000 | 1,747 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | | 81.00000 | 80 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | | 2,060.00000 | 2,057 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 77.00000 | 75 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 2,105.00000 | 2,102 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | | 86.00000 | 84 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | | 2,015.00000 | 2,012 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | | 92.00000 | 90 | 21.29 | 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 | 13.40 | Put | | 1,970.00000 | 1,967 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 97.00000 | 95 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,926.00000 | 1,922 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 97.00000 | 95 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,926.00000 | 1,922 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Call | | 109.00000 | 106 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Put | | 1,837.00000 | 1,834 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | 64.00000 | 63 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | 2,243.00000 | 2,240 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 53.00000 | 52 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 2,382.00000 | 2,380 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 50.00000 | 49 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,429.00000 | 2,426 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 72.00000 | 71 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 2,151.00000 | 2,148 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 103.00000 | 101 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,881.00000 | 1,878 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 103.00000 | 101 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,881.00000 | 1,878 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 92.00000 | 90 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,970.00000 | 1,967 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 136.00000 | 133 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,664.00000 | 1,661 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | 60.00000 | 59 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | 2,289.00000 | 2,286 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 68.00000 | 66 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 2,197.00000 | 2,194 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 50.00000 | 49 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,429.00000 | 2,426 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | 47.00000 | 46 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | 2,476.00000 | 2,473 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | 44.00000 | 43 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | 2,523.00000 | 2,521 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 39.00000 | 38 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,618.00000 | 2,615 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 57.00000 | 55 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,335.00000 | 2,333 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 128.00000 | 126 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 1,707.00000 | 1,704 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | 34.00000 | 33 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | 2,713.00000 | 2,711 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | 14.00000 | 14 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | 3,343.00000 | 3,341 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 57.00000 | 55 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,335.00000 | 2,333 | 21.29 | 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 | 14.10 | Call | | | 39.00000 | 38 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | | 2,618.00000 | 2,615 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 30.00000 | 29 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 2,809.00000 | 2,807 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 27.00000 | 26 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,905.00000 | 2,903 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | | 23.00000 | 22 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | | 3,002.00000 | 3,000 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | | 20.00000 | 20 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | | 3,099.00000 | 3,097 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 72.00000 | 71 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 2,151.00000 | 2,148 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 30.00000 | 29 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 2,809.00000 | 2,807 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 27.00000 | 26 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,905.00000 | 2,903 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | | 197.00000 | 194 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | | 1,376.00000 | 1,372 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 178.00000 | 175 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 1,456.00000 | 1,452 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 160.00000 | 157 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,538.00000 | 1,535 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 77.00000 | 75 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 2,105.00000 | 2,102 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | | 42.00000 | 40 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | | 2,570.00000 | 2,568 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | | 37.00000 | 36 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | | 2,665.00000 | 2,663 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | | 32.00000 | 31 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | | 2,761.00000 | 2,759 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | | 128.00000 | 126 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | | 1,707.00000 | 1,704 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 160.00000 | 157 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,538.00000 | 1,535 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | | 168.00000 | 166 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | | 1,497.00000 | 1,493 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Call | | | 151.00000 | 149 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Put | | | 1,580.00000 | 1,576 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | | 53.00000 | 52 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | | 2,382.00000 | 2,380 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | | 136.00000 | 133 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | | 1,664.00000 | 1,661 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | | 68.00000 | 66 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | | 2,197.00000 | 2,194 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Call | | | 187.00000 | 184 | 21.29 | 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 | 12.75 | Put | | 1,416.00000 | 1,412 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | 218.00000 | 215 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | 1,297.00000 | 1,293 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | 280.00000 | 277 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | 1,109.00000 | 1,104 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Call | | 230.00000 | 227 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Put | | 1,258.00000 | 1,254 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | 339.00000 | 335 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | 967.00000 | 963 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | 280.00000 | 277 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | 1,109.00000 | 1,104 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | 168.00000 | 166 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | 1,497.00000 | 1,493 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | 355.00000 | 351 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | 933.00000 | 929 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Call | | 323.00000 | 320 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Put | | 1,002.00000 | 997 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | 339.00000 | 335 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | 967.00000 | 963 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | 208.00000 | 205 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | 1,336.00000 | 1,332 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | 425.00000 | 421 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | 803.00000 | 799 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Call | | 5,121.00000 | 5,123 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Put | | 0.00000 | 0 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Call | | 3,621.00000 | 3,623 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Put | | 0.00000 | 0 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Call | | 2,137.00000 | 2,138 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Put | | 15.00000 | 15 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Call | | 869.00000 | 869 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Put | | 248.00000 | 247 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Call | | 7.00000 | 6 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Put | | 3,885.00000 | 3,884 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Call | | 1.00000 | 1 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Put | | 5,379.00000 | 5,378 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Call | | 0.00000 | 0 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Put | | 6,879.00000 | 6,878 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Call | | 5,421.00000 | 5,423 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Put | | 0.00000 | 0 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Call | | 3,921.00000 | 3,923 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Put | | 0.00000 | 0 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Call | | 2,428.00000 | 2,429 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Put | | 7.00000 | 7 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Call | | 1,083.00000 | 1,084 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Put | | 162.00000 | 161 | 18.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 15.10 | Call | | 10.00000 | 10 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.10 | Put | | 3,589.00000 | 3,587 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Call | | 1.00000 | 1 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Put | | 5,080.00000 | 5,078 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Call | | 0.00000 | 0 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Put | | 6,579.00000 | 6,578 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Call | | 5,571.00000 | 5,573 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Put | | 0.00000 | 0 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Call | | 4,071.00000 | 4,073 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Put | | 0.00000 | 0 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Call | | 2,576.00000 | 2,577 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Put | | 5.00000 | 5 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Call | | 1,200.00000 | 1,200 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Put | | 128.00000 | 128 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Call | | 13.00000 | 12 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Put | | 3,441.00000 | 3,440 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Call | | 1.00000 | 1 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Put | | 4,930.00000 | 4,929 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Call | | 0.00000 | 0 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Put | | 6,429.00000 | 6,428 | 21.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Call | | 520.00000 | 518 | 20.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Put | | 599.00000 | 595 | 20.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Call | | 486.00000 | 483 | 20.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Put | | 664.00000 | 660 | 20.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Call | | 454.00000 | 451 | 20.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Put | | 732.00000 | 728 | 20.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Call | | 664.00000 | 663 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Put | | 392.00000 | 390 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Call | | 577.00000 | 575 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Put | | 506.00000 | 503 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Call | | 469.00000 | 466 | 20.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Put | | 698.00000 | 694 | 20.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Call | | 439.00000 | 436 | 21.12 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Put | | 768.00000 | 763 | 21.12 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Call | | 741.00000 | 741 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Put | | 320.00000 | 319 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Call | | 688.00000 | 688 | 18.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Put | | 367.00000 | 365 | 18.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Call | | 640.00000 | 639 | 19.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Put | | 419.00000 | 417 | 19.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 597.00000 | 595 | 19.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 476.00000 | 473 | 19.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 11.68830 | 11.68950 | | 20.55 | 58,441.50 | 5 | 548.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Call | | 741.00000 | 738 | 20.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Put | | 752.00000 | 749 | 20.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.65 | Call | | | 762.00000 | 758 | 20.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Put | | | 722.00000 | 719 | 20.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Call | | | 803.00000 | 800 | 20.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Put | | | 664.00000 | 662 | 20.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Call | | | 705.00000 | 701 | 20.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Put | | | 816.00000 | 813 | 20.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Call | | | 595.00000 | 591 | 21.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Put | | | 1,055.00000 | 1,052 | 21.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Call | | | 609.00000 | 605 | 21.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Put | | | 1,020.00000 | 1,017 | 21.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | | 581.00000 | 577 | 21.84 | 0.00 | 0 | 12,295.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 1,091.00000 | 1,088 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Call | | | 567.00000 | 563 | 21.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Put | | | 1,128.00000 | 1,125 | 21.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | | 494.00000 | 490 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | | 1,355.00000 | 1,352 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Call | | | 517.00000 | 513 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Put | | | 1,278.00000 | 1,275 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 529.00000 | 525 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 1,240.00000 | 1,237 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 473.00000 | 468 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,433.00000 | 1,430 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Call | | | 462.00000 | 458 | 23.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Put | | | 1,473.00000 | 1,469 | 23.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Call | | | 205.00000 | 202 | 27.00 | 0.00 | 0 | 12,295.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Put | | | 3,116.00000 | 3,114 | 27.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | | 452.00000 | 447 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | | 1,512.00000 | 1,509 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | | 442.00000 | 437 | 23.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | | 1,552.00000 | 1,549 | 23.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | | 405.00000 | 401 | 23.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | | 1,715.00000 | 1,712 | 23.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | | 372.00000 | 368 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | | 1,882.00000 | 1,879 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 343.00000 | 339 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 2,053.00000 | 2,050 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 357.00000 | 353 | 24.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,967.00000 | 1,964 | 24.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 350.00000 | 346 | 24.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 2,010.00000 | 2,007 | 24.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 350.00000 | 346 | 24.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 2,010.00000 | 2,007 | 24.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 311.00000 | 307 | 25.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 2,271.00000 | 2,268 | 25.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | | 304.00000 | 300 | 25.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.70 | Put | | | 2,314.00000 | 2,311 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 317.00000 | 313 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 2,227.00000 | 2,224 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 323.00000 | 319 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 2,183.00000 | 2,181 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | | 329.00000 | 325 | 25.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | | 2,140.00000 | 2,137 | 25.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 323.00000 | 319 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 2,183.00000 | 2,181 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | | 336.00000 | 332 | 24.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | | 2,096.00000 | 2,094 | 24.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 284.00000 | 280 | 25.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,444.00000 | 2,442 | 25.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | | 364.00000 | 360 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | | 1,925.00000 | 1,922 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | | 184.00000 | 181 | 27.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | | 3,344.00000 | 3,342 | 27.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | | 297.00000 | 293 | 25.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | | 2,357.00000 | 2,355 | 25.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Call | | | 271.00000 | 268 | 25.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | | 2,532.00000 | 2,529 | 25.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 260.00000 | 256 | 26.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,620.00000 | 2,618 | 26.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | | 249.00000 | 245 | 26.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | | 2,709.00000 | 2,707 | 26.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | | 238.00000 | 234 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | | 2,799.00000 | 2,796 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 357.00000 | 353 | 24.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,967.00000 | 1,964 | 24.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 343.00000 | 339 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 2,053.00000 | 2,050 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 290.00000 | 286 | 25.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,401.00000 | 2,398 | 25.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 277.00000 | 274 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,488.00000 | 2,485 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | | 265.00000 | 262 | 26.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | | 2,576.00000 | 2,573 | 26.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 396.00000 | 392 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,757.00000 | 1,754 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 380.00000 | 376 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,840.00000 | 1,837 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 311.00000 | 307 | 25.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 2,271.00000 | 2,268 | 25.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 380.00000 | 376 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,840.00000 | 1,837 | 24.22 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 284.00000 | 280 | 25.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,444.00000 | 2,442 | 25.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 388.00000 | 384 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,798.00000 | 1,795 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 290.00000 | 286 | 25.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,401.00000 | 2,398 | 25.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 277.00000 | 274 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,488.00000 | 2,485 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | | 254.00000 | 250 | 26.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | | 2,664.00000 | 2,662 | 26.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 260.00000 | 256 | 26.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,620.00000 | 2,618 | 26.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | | 414.00000 | 409 | 23.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | | 1,674.00000 | 1,671 | 23.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 423.00000 | 418 | 23.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,633.00000 | 1,630 | 23.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 388.00000 | 384 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,798.00000 | 1,795 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 317.00000 | 313 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 2,227.00000 | 2,224 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 423.00000 | 418 | 23.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,633.00000 | 1,630 | 23.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | | 432.00000 | 428 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | | 1,593.00000 | 1,590 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 396.00000 | 392 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,757.00000 | 1,754 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Call | | | 506.00000 | 501 | 22.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Put | | | 1,316.00000 | 1,313 | 22.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 483.00000 | 479 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,394.00000 | 1,391 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Call | | | 542.00000 | 537 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Put | | | 1,202.00000 | 1,199 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 473.00000 | 468 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,433.00000 | 1,430 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Call | | | 554.00000 | 550 | 22.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Put | | | 1,165.00000 | 1,162 | 22.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 529.00000 | 525 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 1,240.00000 | 1,237 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 483.00000 | 479 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,394.00000 | 1,391 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1,292.00000 | 1,290 | 18.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Put | | | 252.00000 | 252 | 18.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Call | | | 994.00000 | 992 | 19.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Put | | | 455.00000 | 454 | 19.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Call | | | 201.00000 | 198 | 27.08 | 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 | | 3,162.00000 | 3,160 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Call | | 1,435.00000 | 1,434 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Put | | 195.00000 | 195 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Call | | 1,105.00000 | 1,103 | 19.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Put | | 366.00000 | 365 | 19.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Call | | 847.00000 | 844 | 20.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Put | | 608.00000 | 606 | 20.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Call | | 655.00000 | 651 | 21.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Put | | 916.00000 | 913 | 21.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Call | | 192.00000 | 189 | 27.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Put | | 3,253.00000 | 3,251 | 27.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Call | | 2,190.00000 | 2,189 | 18.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Put | | 50.00000 | 51 | 18.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Call | | 1,048.00000 | 1,046 | 19.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Put | | 409.00000 | 408 | 19.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Call | | 136.00000 | 133 | 28.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Put | | 3,996.00000 | 3,995 | 28.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Call | | 56.00000 | 55 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Put | | 5,417.00000 | 5,416 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Call | | 22.00000 | 21 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Put | | 6,882.00000 | 6,883 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Call | | 2,481.00000 | 2,480 | 19.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Put | | 41.00000 | 42 | 19.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Call | | 1,227.00000 | 1,225 | 18.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Put | | 287.00000 | 287 | 18.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Call | | 154.00000 | 151 | 27.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Put | | 3,715.00000 | 3,713 | 27.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Call | | 67.00000 | 66 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Put | | 5,128.00000 | 5,127 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Call | | 26.00000 | 25 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Put | | 6,587.00000 | 6,587 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | 581.00000 | 577 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | 1,091.00000 | 1,088 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Call | | 2,627.00000 | 2,626 | 20.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Put | | 38.00000 | 38 | 20.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Call | | 1,326.00000 | 1,325 | 18.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Put | | 237.00000 | 237 | 18.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Call | | 165.00000 | 162 | 27.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Put | | 3,575.00000 | 3,573 | 27.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Call | | 74.00000 | 72 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Put | | 4,984.00000 | 4,984 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Call | | 29.00000 | 28 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Put | | 6,439.00000 | 6,440 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Call | | 723.00000 | 719 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Put | | 784.00000 | 781 | 20.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.85 | Call | | | 688.00000 | 684 | 20.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Put | | | 849.00000 | 846 | 20.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Call | | | 624.00000 | 620 | 21.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Put | | | 985.00000 | 982 | 21.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Call | | | 3,902.00000 | 3,901 | 24.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Put | | | 12.00000 | 12 | 24.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Call | | | 2,921.00000 | 2,920 | 21.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Put | | | 31.00000 | 31 | 21.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Call | | | 1,961.00000 | 1,960 | 17.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Put | | | 71.00000 | 72 | 17.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,195.00000 | 1,194 | 18.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Put | | | 306.00000 | 305 | 18.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Call | | | 188.00000 | 185 | 27.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Put | | | 3,299.00000 | 3,297 | 27.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Call | | | 119.00000 | 117 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Put | | | 4,230.00000 | 4,229 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Call | | | 4,001.00000 | 4,000 | 25.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Put | | | 11.00000 | 11 | 25.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Call | | | 3,019.00000 | 3,018 | 22.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Put | | | 29.00000 | 30 | 22.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Call | | | 2,049.00000 | 2,048 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Put | | | 59.00000 | 60 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Call | | | 1,259.00000 | 1,257 | 18.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Put | | | 269.00000 | 269 | 18.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Call | | | 197.00000 | 193 | 27.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Put | | | 3,207.00000 | 3,205 | 27.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Call | | | 127.00000 | 124 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Put | | | 4,137.00000 | 4,136 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Call | | | 4,050.00000 | 4,049 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Put | | | 11.00000 | 11 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Call | | | 3,068.00000 | 3,067 | 22.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Put | | | 28.00000 | 29 | 22.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Call | | | 2,093.00000 | 2,093 | 17.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Put | | | 54.00000 | 55 | 17.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Call | | | 130.00000 | 128 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Put | | | 4,091.00000 | 4,089 | 28.36 | 0.00 | 0 | 0.00 |
| AL13 On 06/08/2009 Index Future | | | 248.03600 | | 247.81000 | | 0.00 | 0.00 | 0 | 7.00 |
| ALBI On 06/08/2009 Index Future | | | 297.24400 | | 295.61100 | | 0.00 | 2,972,440.00 | 1 | 550.00 |
| ALBI On 05/11/2009 Index Future | | | 302.88500 | | 289.86000 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 124.07000 | | 126.17100 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 05/11/2009 Index Future | | | 126.49900 | | 128.56200 | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| GOVI On 06/08/2009 jGovi | | | 299.01100 | | 297.47300 | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI On 05/11/2009 jGovi | | | 304.61350 | | 303.04400 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 06/08/2009 Index Future | | | 363.58900 | | 356.84900 | | 0.00 | 0.00 | 0 | 2.00 |
| ILBI On 05/11/2009 Index Future | | | 363.58900 | | 363.74200 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.75400 | | 7.78400 | | 27.43 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.61500 | | 8.74600 | | 27.43 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.23400 | | 8.33800 | | 27.43 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.66600 | | 8.78800 | | 27.43 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.70800 | | 8.82500 | | 27.43 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.78800 | | 8.90100 | | 27.43 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.74600 | | 8.85300 | | 27.43 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 7.06800 | | 7.10100 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 6.91100 | | 6.95400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.58400 | | 7.64000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 8.36200 | | 8.49500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 8.58000 | | 8.69700 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/05/2009 jRod | | | 9.22400 | | 9.22300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2009 jRod | | | 8.53300 | | 8.53100 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | 281.90700 | | 285.75300 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 05/11/2009 Index Future | | | 287.42600 | | 291.16700 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | 5.60300 | | 5.68000 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 4,204.00000 | 4,285 | 2.01 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 2.00000 | 2 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 4,453.00000 | 4,535 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 1.00000 | 1 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | | | 5.00000 | | 5.00000 | | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Call | | | 1,265.00000 | 1,265 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 44.00000 | 44 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | 8.06700 | | 8.16200 | | 10.10 | 0.00 | 0 | 9,423.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,493.00000 | 6,912 | 10.50 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 722.00000 | 620 | 10.50 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | 8.10000 | | 8.20100 | | 10.00 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,971.00000 | 2,154 | 9.80 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,730.00000 | 5,380 | 9.80 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | 8.14200 | | 8.24900 | | 10.10 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 3,211.00000 | 3,438 | 9.75 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 5,761.00000 | 5,447 | 9.75 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | 8.57100 | | 8.66300 | | 22.00 | 0.00 | 0 | 12,506.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 6,950.00000 | 7,510 | 22.22 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 3,661.00000 | 3,297 | 22.22 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Call | | | 1,214.00000 | 1,375 | 21.35 | 0.00 | 0 | 35.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Put | | | 13,734.00000 | 12,972 | 21.35 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | 8.59200 | | 8.68700 | | 21.27 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Call | | | 7,482.00000 | 7,985 | 21.27 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Put | | | 6,863.00000 | 6,422 | 21.27 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Call | | | 3,407.00000 | 3,701 | 20.74 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Put | | | 13,234.00000 | 12,585 | 20.74 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 8,783.00000 | 9,336 | 21.49 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 5,755.00000 | 5,364 | 21.49 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,679.00000 | 2,925 | 20.64 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 15,334.00000 | 14,637 | 20.64 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 8.61600 | | 8.71500 | | 22.73 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 7,053.00000 | 7,490 | 22.38 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 11,728.00000 | 11,193 | 22.38 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 8.15900 | | 8.25400 | | 10.17 | 0.00 | 0 | 2.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 4,851.00000 | 5,172 | 10.57 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 660.00000 | 570 | 10.57 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.17800 | | 8.27900 | | 9.54 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,469.00000 | 1,607 | 9.35 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 4,767.00000 | 4,484 | 9.35 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.20500 | | 8.31200 | | 9.83 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 2,071.00000 | 2,226 | 9.63 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 5,366.00000 | 5,094 | 9.63 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R203 On 06/08/2009 Bond Future | | | 8.39600 | 8.49000 | | 14.22 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | 5,499.00000 | 5,887 | 14.64 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | 1,273.00000 | 1,121 | 14.64 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 8.42200 | 8.52000 | | 14.14 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | 1,709.00000 | 1,866 | 13.79 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | 7,621.00000 | 7,229 | 13.79 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | | | 8.45400 | 8.55700 | | 14.25 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | 4,065.00000 | 4,321 | 14.09 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | 6,033.00000 | 5,726 | 14.09 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | | | 8.39800 | 8.49100 | | 16.16 | 0.00 | 0 | 488.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | 5,980.00000 | 6,399 | 16.64 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | 1,390.00000 | 1,227 | 16.64 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 8.41900 | 8.51700 | | 15.49 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | 1,880.00000 | 2,054 | 15.10 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | 8,372.00000 | 7,943 | 15.10 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 8.44600 | 8.54700 | | 16.32 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | 4,504.00000 | 4,783 | 16.13 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | 6,614.00000 | 6,285 | 16.13 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 8.13900 | 8.23500 | | 8.91 | 0.00 | 0 | 1,214.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | 4,092.00000 | 4,363 | 9.26 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | 533.00000 | 459 | 9.26 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Call | | 330.00000 | 380 | 8.69 | 0.00 | 0 | 300.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Put | | 4,885.00000 | 4,590 | 8.69 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.15700 | 8.26000 | | 8.29 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | 1,229.00000 | 1,345 | 8.13 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | 3,871.00000 | 3,635 | 8.13 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.18400 | 8.29500 | | 8.42 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | 1,704.00000 | 1,835 | 8.25 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | 4,325.00000 | 4,096 | 8.25 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 8.57400 | 8.66800 | | 18.06 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | 5,376.00000 | 5,778 | 18.42 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | 1,782.00000 | 1,585 | 18.42 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 8.59900 | 8.69500 | | 17.37 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | 1,700.00000 | 1,855 | 16.94 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | 9,575.00000 | 9,129 | 16.94 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 8.62800 | 8.72800 | | 18.35 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | 4,375.00000 | 4,646 | 18.07 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | 7,369.00000 | 7,025 | 18.07 | 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 06/08/2009 Bond Future | | | 8.73600 | | 8.82200 | | 19.18 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | | 4,882.00000 | 5,231 | 19.56 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,177.00000 | 1,968 | 19.56 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 8.80400 | | 8.89400 | | 19.21 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | | 1,834.00000 | 1,988 | 18.73 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | | 9,518.00000 | 9,099 | 18.73 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 8.91200 | | 9.00300 | | 19.57 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | | 4,441.00000 | 4,688 | 19.38 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | | 7,640.00000 | 7,320 | 19.38 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 8.12800 | | 8.22000 | | 27.15 | 0.00 | 0 | 4,503.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Call | | | 3,479.00000 | 3,842 | 26.95 | 0.00 | 0 | 1,950.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Put | | | 5,474.00000 | 5,012 | 26.95 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | | 6,955.00000 | 7,509 | 27.69 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | | 2,464.00000 | 2,194 | 27.69 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.13500 | | 8.22900 | | 27.43 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 2,683.00000 | 2,934 | 26.74 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 12,182.00000 | 11,594 | 26.74 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | | 13,664.00000 | 14,340 | 29.08 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | | 1,862.00000 | 1,698 | 29.08 | 0.00 | 0 | 2,500.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 2,060.00000 | 2,266 | 26.61 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 14,276.00000 | 13,643 | 26.61 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | | | 8.14400 | | 8.24000 | | 28.22 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | | 5,023.00000 | 5,367 | 27.65 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | | 12,014.00000 | 11,504 | 27.65 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | | 16,155.00000 | 16,827 | 30.22 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | | 2,803.00000 | 2,621 | 30.22 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 289.41700 | | 293.63400 | | 0.00 | 0.00 | 0 | 100.00 |
| TRT1 On 05/11/2009 Index Future | | | 295.08400 | | 299.19800 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | | | 6.33570 | | 6.38980 | | 20.30 | 0.00 | 0 | 9,048.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | | 153.00000 | 134 | 20.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | | 163.00000 | 198 | 20.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Call | | | 229.00000 | 201 | 19.86 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Put | | | 89.00000 | 115 | 19.86 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | | 261.00000 | 229 | 19.63 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | | 71.00000 | 94 | 19.63 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | | 295.00000 | 260 | 19.41 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | | 55.00000 | 75 | 19.41 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | | 153.00000 | 134 | 20.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | | 163.00000 | 198 | 20.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | | 134.00000 | 117 | 21.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | | 195.00000 | 232 | 21.33 | 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 | 6.50 | Call | | 119.00000 | 104 | 21.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Put | | 229.00000 | 268 | 21.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | 83.00000 | 73 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | 344.00000 | 387 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | 83.00000 | 73 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | 344.00000 | 387 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | 105.00000 | 92 | 22.48 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | 265.00000 | 306 | 22.48 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | 105.00000 | 92 | 22.48 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | 265.00000 | 306 | 22.48 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Call | | 93.00000 | 82 | 23.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Put | | 304.00000 | 346 | 23.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | 70.00000 | 61 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 381.00000 | 426 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Call | | 59.00000 | 51 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Put | | 419.00000 | 466 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | 49.00000 | 43 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | 460.00000 | 507 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | 49.00000 | 43 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | 460.00000 | 507 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | 34.00000 | 29 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | 544.00000 | 594 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | 41.00000 | 36 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | 501.00000 | 550 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | 70.00000 | 61 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 381.00000 | 426 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | 28.00000 | 24 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | 588.00000 | 638 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | 28.00000 | 24 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | 588.00000 | 638 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | 34.00000 | 29 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | 544.00000 | 594 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | 41.00000 | 36 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | 501.00000 | 550 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | 18.00000 | 16 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | 678.00000 | 730 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Call | | 23.00000 | 20 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Put | | 633.00000 | 684 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Call | | 15.00000 | 13 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Put | | 725.00000 | 777 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | 12.00000 | 10 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | 772.00000 | 825 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | 18.00000 | 16 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | 678.00000 | 730 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | 12.00000 | 10 | 23.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | 772.00000 | 825 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,411.00000 | 1,465 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,510.00000 | 1,564 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Call | | 1.00000 | 1 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Put | | 1,211.00000 | 1,265 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | 4.00000 | 3 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | 1,014.00000 | 1,067 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Call | | 7.00000 | 6 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Put | | 868.00000 | 921 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | 9.00000 | 8 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | 820.00000 | 872 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 134.00000 | 117 | 21.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 195.00000 | 232 | 21.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 200.00000 | 175 | 20.08 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 110.00000 | 139 | 20.08 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | 9.00000 | 8 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | 820.00000 | 872 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 6.00000 | 5 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 916.00000 | 969 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | 4.00000 | 3 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | 1,014.00000 | 1,067 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Call | | 2.00000 | 2 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Put | | 1,112.00000 | 1,166 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Call | | 5.00000 | 4 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Put | | 965.00000 | 1,018 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Call | | 3.00000 | 2 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Put | | 1,063.00000 | 1,117 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Call | | 416.00000 | 372 | 19.39 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Put | | 26.00000 | 37 | 19.39 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Call | | 333.00000 | 296 | 19.43 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Put | | 43.00000 | 60 | 19.43 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 261.00000 | 229 | 19.63 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 71.00000 | 94 | 19.63 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 200.00000 | 175 | 20.08 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 110.00000 | 139 | 20.08 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | 373.00000 | 333 | 19.44 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | 33.00000 | 48 | 19.44 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Call | | 174.00000 | 152 | 20.30 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Put | | 134.00000 | 166 | 20.30 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 295.00000 | 260 | 19.41 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 55.00000 | 75 | 19.41 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 2.00000 | 1 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,162.00000 | 1,216 | 23.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 7.65 | Call | | 1.00000 | 1 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Put | | 1,261.00000 | 1,315 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 6.00000 | 5 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 916.00000 | 969 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 1.00000 | 1 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,311.00000 | 1,365 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 1.00000 | 1 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,311.00000 | 1,365 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,411.00000 | 1,465 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,510.00000 | 1,564 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Put | | 1,610.00000 | 1,664 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Put | | 1,710.00000 | 1,764 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,810.00000 | 1,864 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Put | | 1,910.00000 | 1,964 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,810.00000 | 1,864 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 2.00000 | 1 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,162.00000 | 1,216 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.65 | Call | | 5,740.00000 | 5,686 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.65 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.15 | Call | | 4,240.00000 | 4,186 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.15 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.65 | Call | | 2,740.00000 | 2,686 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.65 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.15 | Call | | 1,240.00000 | 1,186 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.15 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.15 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.15 | Put | | 1,760.00000 | 1,814 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.65 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.65 | Put | | 3,260.00000 | 3,314 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.15 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.15 | Put | | 4,760.00000 | 4,814 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.65 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.65 | Put | | 6,260.00000 | 6,314 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.50 | Call | | 5,890.00000 | 5,836 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.50 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.00 | Call | | 4,390.00000 | 4,336 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.00 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.50 | Call | | 2,890.00000 | 2,836 | 20.84 | 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 | 3.50 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.00 | Call | | 1,390.00000 | 1,336 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.00 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.50 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.50 | Put | | 3,110.00000 | 3,164 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.00 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.00 | Put | | 4,610.00000 | 4,664 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.50 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.50 | Put | | 6,110.00000 | 6,164 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.40 | Call | | 5,990.00000 | 5,936 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.40 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 1.90 | Call | | 4,490.00000 | 4,436 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 1.90 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.40 | Call | | 2,990.00000 | 2,936 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 4.90 | Call | | 1,490.00000 | 1,436 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 4.90 | Put | | 0.00000 | 0 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.40 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.40 | Put | | 3,010.00000 | 3,064 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 10.90 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 10.90 | Put | | 4,510.00000 | 4,564 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.40 | Call | | 0.00000 | 0 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.40 | Put | | 6,010.00000 | 6,064 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.75 | Call | | 648.00000 | 597 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.75 | Put | | 9.00000 | 11 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.85 | Call | | 556.00000 | 506 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.85 | Put | | 16.00000 | 20 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.95 | Call | | 459.00000 | 414 | 19.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.95 | Put | | 20.00000 | 28 | 19.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | 373.00000 | 333 | 19.44 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | 33.00000 | 48 | 19.44 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.80 | Call | | 602.00000 | 551 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.80 | Put | | 12.00000 | 15 | 20.84 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.90 | Call | | 507.00000 | 460 | 20.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.90 | Put | | 18.00000 | 24 | 20.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.39640 | 6.45160 | | 19.83 | 0.00 | 0 | 1,174.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 305.00000 | 280 | 20.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 303.00000 | 334 | 20.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | 346.00000 | 319 | 19.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | 244.00000 | 273 | 19.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Call | | 393.00000 | 363 | 18.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Put | | 192.00000 | 217 | 18.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | 420.00000 | 388 | 18.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | 168.00000 | 191 | 18.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | 287.00000 | 263 | 20.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | 335.00000 | 367 | 20.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 269.00000 | 247 | 20.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 368.00000 | 401 | 20.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | 208.00000 | 190 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | 507.00000 | 544 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 226.00000 | 207 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 474.00000 | 510 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 254.00000 | 233 | 21.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 402.00000 | 436 | 21.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 239.00000 | 219 | 21.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 438.00000 | 473 | 21.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 226.00000 | 207 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 474.00000 | 510 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 192.00000 | 175 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 540.00000 | 579 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 192.00000 | 175 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 540.00000 | 579 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 162.00000 | 148 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 610.00000 | 651 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | 136.00000 | 124 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | 685.00000 | 727 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 162.00000 | 148 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 610.00000 | 651 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | 176.00000 | 161 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | 575.00000 | 615 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 239.00000 | 219 | 21.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 438.00000 | 473 | 21.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 149.00000 | 135 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 647.00000 | 689 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 125.00000 | 113 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 723.00000 | 767 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 149.00000 | 135 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 647.00000 | 689 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 125.00000 | 113 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 723.00000 | 767 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 104.00000 | 94 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 802.00000 | 847 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 114.00000 | 103 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 762.00000 | 807 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 114.00000 | 103 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 762.00000 | 807 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 94.00000 | 85 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 843.00000 | 889 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 78.00000 | 70 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 926.00000 | 974 | 21.72 | 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 | 6.45 | Call | | | 305.00000 | 280 | 20.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | | 303.00000 | 334 | 20.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | | 269.00000 | 247 | 20.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | | 368.00000 | 401 | 20.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | | 104.00000 | 94 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | | 802.00000 | 847 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | | 86.00000 | 77 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | | 884.00000 | 931 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | | 78.00000 | 70 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | | 926.00000 | 974 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | | 64.00000 | 57 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | | 1,012.00000 | 1,061 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | | 94.00000 | 85 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | | 843.00000 | 889 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | | 64.00000 | 57 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | | 1,012.00000 | 1,061 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | | 52.00000 | 47 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | | 1,101.00000 | 1,150 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | | 71.00000 | 64 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | | 969.00000 | 1,017 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | | 58.00000 | 52 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | | 1,056.00000 | 1,106 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | | 47.00000 | 42 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | | 1,146.00000 | 1,196 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | | 369.00000 | 340 | 19.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | | 217.00000 | 244 | 19.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | | 324.00000 | 299 | 19.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | | 273.00000 | 303 | 19.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | | 324.00000 | 299 | 19.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | | 273.00000 | 303 | 19.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | | 420.00000 | 388 | 18.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | | 168.00000 | 191 | 18.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Call | | | 5,702.00000 | 5,646 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Put | | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Call | | | 4,202.00000 | 4,146 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Put | | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Call | | | 2,702.00000 | 2,646 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Call | | | 1,208.00000 | 1,155 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Put | | | 6.00000 | 8 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Call | | | 10.00000 | 9 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Put | | | 1,808.00000 | 1,862 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Call | | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Put | | | 3,299.00000 | 3,354 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.25 | Call | | | 0.00000 | 0 | 21.72 | 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 | 11.25 | Put | | 4,798.00000 | 4,854 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Put | | 6,298.00000 | 6,354 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Call | | 5,902.00000 | 5,846 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Call | | 4,402.00000 | 4,346 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Call | | 2,902.00000 | 2,846 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Call | | 1,404.00000 | 1,350 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Put | | 2.00000 | 3 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Call | | 16.00000 | 14 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Put | | 1,614.00000 | 1,667 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Put | | 3,099.00000 | 3,154 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Put | | 4,598.00000 | 4,654 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Put | | 6,098.00000 | 6,154 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Call | | 5,952.00000 | 5,896 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Put | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Call | | 4,452.00000 | 4,396 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Put | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Call | | 2,952.00000 | 2,896 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Put | | 0.00000 | 0 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Call | | 1,453.00000 | 1,399 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Put | | 2.00000 | 2 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Call | | 18.00000 | 16 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Put | | 1,566.00000 | 1,619 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Put | | 3,049.00000 | 3,104 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Put | | 4,548.00000 | 4,604 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Call | | 0.00000 | 0 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Put | | 6,048.00000 | 6,104 | 21.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Call | | 515.00000 | 478 | 18.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Put | | 113.00000 | 131 | 18.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Call | | 449.00000 | 416 | 18.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Put | | 148.00000 | 169 | 18.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Call | | 706.00000 | 662 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Put | | 54.00000 | 65 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Call | | 625.00000 | 584 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Put | | 74.00000 | 87 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Call | | 550.00000 | 512 | 18.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Put | | 98.00000 | 115 | 18.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.10 | Call | | 481.00000 | 445 | 18.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Put | | 129.00000 | 149 | 18.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Call | | 665.00000 | 622 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Put | | 63.00000 | 76 | 18.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Call | | 587.00000 | 547 | 18.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Put | | 85.00000 | 101 | 18.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.45160 | 6.50950 | | 19.96 | 0.00 | 0 | 165.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 411.00000 | 381 | 20.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 401.00000 | 429 | 20.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 449.00000 | 417 | 19.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 339.00000 | 366 | 19.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 491.00000 | 457 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 281.00000 | 306 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 491.00000 | 457 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 281.00000 | 306 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Call | | 515.00000 | 480 | 18.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Put | | 255.00000 | 279 | 18.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 393.00000 | 363 | 20.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 433.00000 | 462 | 20.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 393.00000 | 363 | 20.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 433.00000 | 462 | 20.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 375.00000 | 347 | 20.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 466.00000 | 495 | 20.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 281.00000 | 258 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 671.00000 | 706 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | 329.00000 | 303 | 21.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | 570.00000 | 602 | 21.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 359.00000 | 331 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 500.00000 | 530 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 344.00000 | 317 | 21.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 534.00000 | 565 | 21.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 359.00000 | 331 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 500.00000 | 530 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 316.00000 | 290 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 606.00000 | 639 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 316.00000 | 290 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 606.00000 | 639 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 298.00000 | 274 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 638.00000 | 672 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 281.00000 | 258 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 671.00000 | 706 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 249.00000 | 228 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 740.00000 | 776 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 220.00000 | 201 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 811.00000 | 849 | 21.62 | 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 | | | 194.00000 | 176 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | | 885.00000 | 925 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | | 171.00000 | 154 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | | 961.00000 | 1,003 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | | 449.00000 | 417 | 19.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | | 339.00000 | 366 | 19.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | | 469.00000 | 437 | 19.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | | 310.00000 | 335 | 19.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | | 429.00000 | 399 | 19.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | | 370.00000 | 397 | 19.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | | 265.00000 | 242 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | | 705.00000 | 741 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | | 234.00000 | 214 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | | 775.00000 | 812 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | | 207.00000 | 188 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | | 847.00000 | 887 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | | 429.00000 | 399 | 19.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | | 370.00000 | 397 | 19.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | | 265.00000 | 242 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | | 705.00000 | 741 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | | 207.00000 | 188 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | | 847.00000 | 887 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | | 182.00000 | 165 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | | 923.00000 | 963 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | | 234.00000 | 214 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | | 775.00000 | 812 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Call | | | 5,660.00000 | 5,602 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Call | | | 4,160.00000 | 4,102 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Call | | | 2,660.00000 | 2,602 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Call | | | 1,189.00000 | 1,137 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Put | | | 30.00000 | 35 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Call | | | 38.00000 | 33 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Put | | | 1,878.00000 | 1,932 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Call | | | 3.00000 | 3 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Put | | | 3,344.00000 | 3,401 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Call | | | 0.00000 | 0 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Put | | | 4,841.00000 | 4,899 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Call | | | 0.00000 | 0 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Put | | | 6,341.00000 | 6,398 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Call | | | 5,910.00000 | 5,852 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Call | | | 4,410.00000 | 4,352 | 18.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 2.10 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Call | | | 2,910.00000 | 2,852 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Call | | | 1,423.00000 | 1,367 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Put | | | 13.00000 | 16 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Call | | | 56.00000 | 49 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Put | | | 1,646.00000 | 1,697 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Call | | | 5.00000 | 4 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Put | | | 3,095.00000 | 3,152 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Call | | | 0.00000 | 0 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Put | | | 4,591.00000 | 4,649 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Call | | | 0.00000 | 0 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Put | | | 6,091.00000 | 6,148 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Call | | | 5,960.00000 | 5,902 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Call | | | 4,460.00000 | 4,402 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Call | | | 2,960.00000 | 2,902 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Call | | | 1,470.00000 | 1,415 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Put | | | 11.00000 | 13 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Call | | | 60.00000 | 53 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Put | | | 1,600.00000 | 1,651 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Call | | | 5.00000 | 4 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Put | | | 3,046.00000 | 3,103 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Call | | | 0.00000 | 0 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Put | | | 4,541.00000 | 4,599 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Call | | | 0.00000 | 0 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Put | | | 6,041.00000 | 6,098 | 21.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Call | | | 597.00000 | 559 | 18.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Put | | | 187.00000 | 207 | 18.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | | 540.00000 | 504 | 18.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | | 231.00000 | 253 | 18.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Call | | | 732.00000 | 689 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Put | | | 122.00000 | 138 | 18.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Call | | | 660.00000 | 620 | 18.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Put | | | 151.00000 | 169 | 18.12 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Total for Derivatives: | | | | | | | | 133,300,852.10 | 15,162 | 745,160.00 |
|-------------------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|

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

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Grand Total: | | | | | | | | 133,300,852.10 | 15,162 | 745,160.00 |
|---------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|