



Daily MTM Report

Daily summary for 16/07/2009

| 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 | | | 14.63300 | 14.62900 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.24000 | 7.34000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.58000 | 8.68000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 9.07500 | 9.22000 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.65000 | 8.75500 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 9.07500 | 9.18000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 9.10000 | 9.20500 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.66500 | 8.77500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 9.20000 | 9.30500 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 9.27400 | 9.38800 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.66500 | 8.82000 | | | 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 14/09/2009 Currency Future | | | 8.18100 | 8.26570 | | 22.24 | 18,178,182.00 | 2,222 | 241,415.00 |
| \$ / R On 14/09/2009 Currency Future | 8.25 | Call | | 307.00000 | 266 | 22.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.25 | Put | | 291.00000 | 335 | 22.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.35 | Call | | 267.00000 | 231 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.35 | Put | | 352.00000 | 400 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Call | | 250.00000 | 215 | 23.31 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Put | | 384.00000 | 434 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Call | | 383.00000 | 333 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Put | | 217.00000 | 252 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.30 | Call | | 286.00000 | 248 | 22.78 | 0.00 | 0 | 2,027.00 |
| \$ / R On 14/09/2009 Currency Future | 8.30 | Put | | 321.00000 | 367 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.00 | Call | | 441.00000 | 386 | 21.90 | 0.00 | 0 | 2,000.00 |
| \$ / R On 14/09/2009 Currency Future | 8.00 | Put | | 175.00000 | 205 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Call | | 472.00000 | 415 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Put | | 156.00000 | 184 | 21.82 | 0.00 | 0 | 140.00 |
| \$ / R On 14/09/2009 Currency Future | 7.85 | Call | | 538.00000 | 477 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.85 | Put | | 123.00000 | 146 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Call | | 331.00000 | 285 | 22.24 | 0.00 | 0 | 113.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Put | | 265.00000 | 304 | 22.24 | 0.00 | 0 | 140.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Call | | 504.00000 | 445 | 21.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Put | | 139.00000 | 164 | 21.74 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 8.05 | Call | | 411.00000 | 359 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.05 | Put | | 196.00000 | 228 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Call | | 356.00000 | 308 | 22.16 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Put | | 241.00000 | 277 | 22.16 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Call | | 726.00000 | 655 | 21.23 | 0.00 | 0 | 13,157.00 |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Put | | 60.00000 | 74 | 21.23 | 0.00 | 0 | 200.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Call | | 119.00000 | 101 | 26.25 | 0.00 | 0 | 200.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Put | | 803.00000 | 870 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Call | | 233.00000 | 200 | 23.58 | 0.00 | 0 | 140.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Put | | 417.00000 | 469 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.50 | Call | | 218.00000 | 187 | 23.84 | 0.00 | 0 | 30.00 |
| \$ / R On 14/09/2009 Currency Future | 8.50 | Put | | 452.00000 | 506 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.25 | Call | | 1,032.00000 | 952 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.25 | Put | | 17.00000 | 21 | 20.64 | 0.00 | 0 | 2,000.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Call | | 155.00000 | 132 | 25.18 | 0.00 | 0 | 15,157.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Put | | 639.00000 | 701 | 25.18 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 8.45 | Call | | | 233.00000 | 200 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Put | | | 417.00000 | 469 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Call | | | 190.00000 | 163 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Put | | | 524.00000 | 582 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Call | | | 177.00000 | 152 | 24.64 | 0.00 | 0 | 100.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Put | | | 562.00000 | 621 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Call | | | 145.00000 | 123 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Put | | | 679.00000 | 742 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call | | | 166.00000 | 142 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put | | | 600.00000 | 661 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Call | | | 203.00000 | 174 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Put | | | 488.00000 | 543 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Call | | | 127.00000 | 108 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Put | | | 761.00000 | 827 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 105.00000 | 89 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 889.00000 | 958 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 87.00000 | 73 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 1,021.00000 | 1,092 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Call | | | 77.00000 | 65 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Put | | | 1,111.00000 | 1,184 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 68.00000 | 58 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 1,202.00000 | 1,277 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | | 72.00000 | 61 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 1,157.00000 | 1,230 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 51.00000 | 43 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 1,436.00000 | 1,512 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 20.00000 | 16 | 32.28 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 2,154.00000 | 2,235 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 43.00000 | 36 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 1,577.00000 | 1,655 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 31.00000 | 25 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,815.00000 | 1,894 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 40.00000 | 33 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 1,625.00000 | 1,702 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 49.00000 | 41 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 1,483.00000 | 1,560 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 46.00000 | 38 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 1,530.00000 | 1,607 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 38.00000 | 31 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 1,672.00000 | 1,750 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 38.00000 | 31 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 1,672.00000 | 1,750 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | | 24.00000 | 19 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | | 2,008.00000 | 2,088 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 23.00000 | 18 | 31.99 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 2,057.00000 | 2,137 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 21.00000 | 17 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 2,106.00000 | 2,186 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 21.00000 | 17 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 2,106.00000 | 2,186 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 18.00000 | 14 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 2,252.00000 | 2,333 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | | 14.00000 | 11 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | | 2,448.00000 | 2,530 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | | 10.00000 | 8 | 33.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | | 2,695.00000 | 2,777 | 33.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Call | | | 0.00000 | 0 | 36.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Put | | | 4,735.00000 | 4,819 | 36.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 12.00000 | 9 | 33.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 2,596.00000 | 2,678 | 33.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 12.00000 | 9 | 33.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 2,547.00000 | 2,628 | 33.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | | 13.00000 | 10 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | | 2,497.00000 | 2,579 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 19.00000 | 15 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 2,203.00000 | 2,284 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 26.00000 | 21 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,960.00000 | 2,040 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 16.00000 | 12 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 2,350.00000 | 2,431 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 15.00000 | 11 | 33.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 2,399.00000 | 2,480 | 33.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 29.00000 | 24 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 1,863.00000 | 1,943 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 35.00000 | 29 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,720.00000 | 1,798 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 27.00000 | 22 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,912.00000 | 1,991 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 17.00000 | 13 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 2,301.00000 | 2,382 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 16.00000 | 12 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 2,350.00000 | 2,431 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 12.00000 | 9 | 33.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 2,596.00000 | 2,678 | 33.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 17.00000 | 13 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 2,301.00000 | 2,382 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 23.00000 | 18 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 2,057.00000 | 2,137 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 26.00000 | 21 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,960.00000 | 2,040 | 31.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 33.00000 | 27 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 1,767.00000 | 1,846 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | | 7.00000 | 5 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | | 3,041.00000 | 3,124 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 54.00000 | 46 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 1,389.00000 | 1,465 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 49.00000 | 41 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 1,483.00000 | 1,560 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 43.00000 | 36 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 1,577.00000 | 1,655 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 20.00000 | 16 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 2,154.00000 | 2,235 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 57.00000 | 48 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 1,342.00000 | 1,417 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 51.00000 | 43 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 1,436.00000 | 1,512 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | | 61.00000 | 51 | 29.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | | 1,295.00000 | 1,370 | 29.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 29.00000 | 24 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 1,863.00000 | 1,943 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 11.00000 | 8 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 2,645.00000 | 2,727 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | | 10.00000 | 7 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | | 2,744.00000 | 2,826 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 27.00000 | 22 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,912.00000 | 1,991 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 9.00000 | 7 | 34.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 2,794.00000 | 2,876 | 34.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 8.00000 | 6 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 2,893.00000 | 2,975 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 12.00000 | 9 | 33.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 2,547.00000 | 2,628 | 33.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 9.00000 | 7 | 34.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 2,794.00000 | 2,876 | 34.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | | 7.00000 | 5 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | | 2,992.00000 | 3,074 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 11.00000 | 8 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 2,645.00000 | 2,727 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 9.00000 | 7 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,843.00000 | 2,926 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 31.00000 | 25 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,815.00000 | 1,894 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 9.00000 | 7 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,843.00000 | 2,926 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Call | | | 8.00000 | 6 | 34.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 11.20 | Put | | | 2,942.00000 | 3,025 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 15.00000 | 11 | 33.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 2,399.00000 | 2,480 | 33.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 8.00000 | 6 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 2,893.00000 | 2,975 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Call | | | 6.00000 | 5 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Put | | | 3,091.00000 | 3,174 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 92.00000 | 78 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 977.00000 | 1,047 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 64.00000 | 54 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 1,249.00000 | 1,323 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 57.00000 | 48 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 1,342.00000 | 1,417 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 98.00000 | 83 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 933.00000 | 1,002 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 68.00000 | 58 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 1,202.00000 | 1,277 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Call | | | 82.00000 | 69 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Put | | | 1,066.00000 | 1,138 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 64.00000 | 54 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 1,249.00000 | 1,323 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 40.00000 | 33 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 1,625.00000 | 1,702 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 35.00000 | 29 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,720.00000 | 1,798 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 87.00000 | 73 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 1,021.00000 | 1,092 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 54.00000 | 46 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 1,389.00000 | 1,465 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 105.00000 | 89 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 889.00000 | 958 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Call | | | 112.00000 | 95 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Put | | | 846.00000 | 914 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 98.00000 | 83 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 933.00000 | 1,002 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Call | | | 4,866.00000 | 4,781 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Call | | | 3,366.00000 | 3,281 | 34.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Put | | | 0.00000 | 0 | 34.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Call | | | 1,868.00000 | 1,784 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Put | | | 2.00000 | 3 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Call | | | 1.00000 | 1 | 35.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Put | | | 4,135.00000 | 4,220 | 35.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Call | | | 0.00000 | 0 | 39.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Put | | | 5,635.00000 | 5,719 | 39.10 | 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 14/09/2009 Currency Future | 15.40 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 7,134.00000 | 7,219 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Call | | | 5,066.00000 | 4,981 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Put | | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Call | | | 3,566.00000 | 3,481 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Put | | | 0.00000 | 0 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Call | | | 2,067.00000 | 1,983 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Put | | | 2.00000 | 2 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Call | | | 647.00000 | 580 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Put | | | 82.00000 | 99 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Call | | | 2.00000 | 1 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Put | | | 3,936.00000 | 4,020 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Call | | | 0.00000 | 0 | 38.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Put | | | 5,435.00000 | 5,519 | 38.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 6,934.00000 | 7,019 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Call | | | 5,116.00000 | 5,031 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Put | | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Call | | | 3,616.00000 | 3,531 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Put | | | 0.00000 | 0 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Call | | | 2,117.00000 | 2,033 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Put | | | 1.00000 | 2 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Call | | | 686.00000 | 617 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Put | | | 70.00000 | 86 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Call | | | 2.00000 | 1 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Put | | | 3,886.00000 | 3,970 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Call | | | 0.00000 | 0 | 38.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Put | | | 5,385.00000 | 5,469 | 38.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 6,884.00000 | 6,969 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Call | | | 136.00000 | 115 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Put | | | 720.00000 | 784 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | | 72.00000 | 61 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 1,157.00000 | 1,230 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Call | | | 1,373.00000 | 1,290 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Put | | | 8.00000 | 9 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Call | | | 896.00000 | 819 | 20.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Put | | | 30.00000 | 38 | 20.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Call | | | 1,571.00000 | 1,487 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Put | | | 5.00000 | 6 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Call | | | 1,081.00000 | 998 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Put | | | 15.00000 | 17 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Call | | | 1,620.00000 | 1,536 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Put | | | 4.00000 | 5 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.15 | Call | | | 1,129.00000 | 1,046 | 20.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 7.15 | Put | | | 13.00000 | 15 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.60 | Call | | | 1,670.00000 | 1,585 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.60 | Put | | | 4.00000 | 4 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.10 | Call | | | 1,178.00000 | 1,095 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.10 | Put | | | 12.00000 | 14 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.60 | Call | | | 4.00000 | 3 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.60 | Put | | | 3,338.00000 | 3,422 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.60 | Call | | | 1.00000 | 1 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.60 | Put | | | 4,335.00000 | 4,420 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call | | | 166.00000 | 142 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put | | | 600.00000 | 661 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.70 | Call | | | 4.00000 | 3 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.70 | Put | | | 3,438.00000 | 3,522 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.70 | Call | | | 1.00000 | 0 | 35.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.70 | Put | | | 4,435.00000 | 4,519 | 35.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.75 | Call | | | 1,521.00000 | 1,437 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.75 | Put | | | 5.00000 | 6 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.75 | Call | | | 610.00000 | 544 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.75 | Put | | | 94.00000 | 113 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.75 | Call | | | 3.00000 | 2 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.75 | Put | | | 3,488.00000 | 3,571 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.75 | Call | | | 1.00000 | 0 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.75 | Put | | | 4,485.00000 | 4,569 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.80 | Call | | | 1,472.00000 | 1,388 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.80 | Put | | | 6.00000 | 7 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.30 | Call | | | 986.00000 | 907 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.30 | Put | | | 21.00000 | 26 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.80 | Call | | | 573.00000 | 510 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.80 | Put | | | 108.00000 | 129 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.80 | Call | | | 3.00000 | 2 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.80 | Put | | | 3,537.00000 | 3,621 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.80 | Call | | | 1.00000 | 0 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.80 | Put | | | 4,535.00000 | 4,619 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.65 | Call | | | 4.00000 | 3 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.65 | Put | | | 3,388.00000 | 3,472 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.65 | Call | | | 1.00000 | 1 | 35.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.65 | Put | | | 4,385.00000 | 4,470 | 35.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.50 | Call | | | 1,769.00000 | 1,685 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.50 | Put | | | 3.00000 | 4 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.00 | Call | | | 1,275.00000 | 1,192 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.00 | Put | | | 10.00000 | 11 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.50 | Call | | | 809.00000 | 735 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.50 | Put | | | 44.00000 | 54 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.50 | Call | | | 5.00000 | 4 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.50 | Put | | | 3,239.00000 | 3,323 | 34.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 12.50 | Call | | 1.00000 | 1 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.50 | Put | | 4,235.00000 | 4,320 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.45 | Call | | 1,818.00000 | 1,734 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.45 | Put | | 3.00000 | 3 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Call | | 1,324.00000 | 1,241 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Put | | 9.00000 | 10 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.45 | Call | | 852.00000 | 777 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.45 | Put | | 37.00000 | 46 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.45 | Call | | 5.00000 | 4 | 34.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.45 | Put | | 3,190.00000 | 3,273 | 34.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.45 | Call | | 1.00000 | 1 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.45 | Put | | 4,185.00000 | 4,270 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.30 | Call | | 1,968.00000 | 1,883 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.30 | Put | | 2.00000 | 2 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.30 | Call | | 1.00000 | 1 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.30 | Put | | 4,036.00000 | 4,120 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.25 | Call | | 2,017.00000 | 1,933 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.25 | Put | | 2.00000 | 2 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.25 | Call | | 1.00000 | 1 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.25 | Put | | 3,986.00000 | 4,070 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.35 | Call | | 1,918.00000 | 1,834 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.35 | Put | | 2.00000 | 3 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.85 | Call | | 1,422.00000 | 1,339 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.85 | Put | | 7.00000 | 8 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.35 | Call | | 941.00000 | 863 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.35 | Put | | 25.00000 | 32 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.35 | Call | | 1.00000 | 1 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.35 | Put | | 4,085.00000 | 4,170 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.90 | Call | | 2,366.00000 | 2,282 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.90 | Put | | 1.00000 | 1 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.90 | Call | | 3.00000 | 2 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.90 | Put | | 3,637.00000 | 3,721 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.85 | Call | | 2,416.00000 | 2,332 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.85 | Put | | 1.00000 | 1 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Call | | 136.00000 | 115 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Put | | 720.00000 | 784 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.85 | Call | | 3.00000 | 2 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.85 | Put | | 3,587.00000 | 3,671 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.85 | Call | | 4,416.00000 | 4,331 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.85 | Put | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.85 | Call | | 3,416.00000 | 3,331 | 34.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.85 | Put | | 0.00000 | 0 | 34.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.85 | Call | | 0.00000 | 0 | 38.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.85 | Put | | 5,585.00000 | 5,669 | 38.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.95 | Call | | 4,316.00000 | 4,231 | 36.72 | 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 | 3.95 | Put | | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.95 | Call | | | 3,316.00000 | 3,231 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.95 | Put | | | 0.00000 | 0 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.95 | Call | | | 2,317.00000 | 2,232 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.95 | Put | | | 1.00000 | 1 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Call | | | 1,324.00000 | 1,241 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Put | | | 9.00000 | 10 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Call | | | 472.00000 | 415 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Put | | | 156.00000 | 184 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.95 | Call | | | 0.00000 | 0 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.95 | Put | | | 5,685.00000 | 5,769 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.00 | Call | | | 4,266.00000 | 4,181 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.00 | Put | | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.00 | Call | | | 3,266.00000 | 3,181 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.00 | Put | | | 0.00000 | 0 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.00 | Call | | | 2,267.00000 | 2,182 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.00 | Put | | | 1.00000 | 1 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 0.00000 | 0 | 39.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 5,735.00000 | 5,819 | 39.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.10 | Call | | | 4,166.00000 | 4,081 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.10 | Put | | | 0.00000 | 0 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.10 | Call | | | 3,166.00000 | 3,081 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.10 | Put | | | 0.00000 | 0 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.10 | Call | | | 2,167.00000 | 2,082 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.10 | Put | | | 1.00000 | 1 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 0.00000 | 0 | 39.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 5,834.00000 | 5,919 | 39.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.25 | Call | | | 4,016.00000 | 3,931 | 36.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.25 | Put | | | 0.00000 | 0 | 36.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.25 | Call | | | 3,016.00000 | 2,931 | 33.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.25 | Put | | | 0.00000 | 0 | 33.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 5,984.00000 | 6,069 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.30 | Call | | | 3,966.00000 | 3,881 | 36.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.30 | Put | | | 0.00000 | 0 | 36.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.30 | Call | | | 2,966.00000 | 2,881 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.30 | Put | | | 0.00000 | 0 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 6,034.00000 | 6,119 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.40 | Call | | | 3,866.00000 | 3,781 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.40 | Put | | | 0.00000 | 0 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.40 | Call | | | 2,866.00000 | 2,781 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.40 | Put | | | 0.00000 | 0 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.40 | Call | | | 6.00000 | 4 | 34.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.40 | Put | | | 3,140.00000 | 3,223 | 34.74 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 12.90 | Call | | | 1.00000 | 0 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.90 | Put | | | 4,635.00000 | 4,719 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 6,134.00000 | 6,219 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.35 | Call | | | 3,916.00000 | 3,831 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.35 | Call | | | 2,916.00000 | 2,831 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.35 | Put | | | 0.00000 | 0 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.85 | Call | | | 1.00000 | 0 | 36.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.85 | Put | | | 4,585.00000 | 4,669 | 36.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 6,084.00000 | 6,169 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 8.32230 | | 8.40810 | | 22.27 | 2,080,575.00 | 250 | 33,564.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 107.00000 | 97 | 30.14 | 1,455,000.00 | 15 | 189.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 2,249.00000 | 2,324 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 40.00000 | 36 | 34.66 | 576,000.00 | 16 | 1,109.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 3,931.00000 | 4,014 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | | 26.00000 | 23 | 35.67 | 345,000.00 | 15 | 9,605.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | | 4,618.00000 | 4,701 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 487.00000 | 447 | 22.63 | 0.00 | 0 | 247.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 479.00000 | 525 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 160.00000 | 146 | 28.05 | 2,336,000.00 | 16 | 11,110.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 1,652.00000 | 1,724 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 449.00000 | 412 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 541.00000 | 590 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 431.00000 | 396 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 573.00000 | 623 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 353.00000 | 323 | 24.08 | 0.00 | 0 | 75.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 745.00000 | 801 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 468.00000 | 429 | 22.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 510.00000 | 557 | 22.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 580.00000 | 531 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 372.00000 | 409 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 556.00000 | 508 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 398.00000 | 436 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | | 606.00000 | 555 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | | 348.00000 | 383 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 632.00000 | 580 | 21.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 324.00000 | 358 | 21.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | | 687.00000 | 633 | 21.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | | 279.00000 | 311 | 21.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 717.00000 | 661 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 258.00000 | 289 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 659.00000 | 606 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 301.00000 | 334 | 21.79 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 580.00000 | 531 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 372.00000 | 409 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 532.00000 | 486 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 424.00000 | 463 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 468.00000 | 429 | 22.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 510.00000 | 557 | 22.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 509.00000 | 466 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 451.00000 | 494 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 509.00000 | 466 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 451.00000 | 494 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 532.00000 | 486 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 424.00000 | 464 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 209.00000 | 191 | 26.61 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 1,301.00000 | 1,369 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 431.00000 | 396 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 573.00000 | 623 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 414.00000 | 380 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 606.00000 | 657 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 414.00000 | 380 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 606.00000 | 657 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | | 368.00000 | 337 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 710.00000 | 764 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 398.00000 | 365 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 640.00000 | 692 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | | 1,099.00000 | 1,029 | 20.55 | 0.00 | 0 | 13,513.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | | 90.00000 | 106 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 327.00000 | 299 | 24.44 | 0.00 | 0 | 13,513.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 819.00000 | 877 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 314.00000 | 287 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 856.00000 | 915 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 327.00000 | 299 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 819.00000 | 877 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 340.00000 | 311 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 782.00000 | 839 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 383.00000 | 350 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 674.00000 | 728 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 302.00000 | 277 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 894.00000 | 954 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 270.00000 | 247 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 1,012.00000 | 1,074 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 241.00000 | 221 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,133.00000 | 1,198 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 225.00000 | 205 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 1,216.00000 | 1,283 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 217.00000 | 198 | 26.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | 1,259.00000 | 1,326 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | 241.00000 | 221 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | 1,133.00000 | 1,198 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | 202.00000 | 185 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | 1,344.00000 | 1,412 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 260.00000 | 238 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 1,052.00000 | 1,115 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | 217.00000 | 198 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | 1,259.00000 | 1,326 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | 170.00000 | 156 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | 1,562.00000 | 1,634 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | 137.00000 | 125 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | 1,878.00000 | 1,953 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | 150.00000 | 137 | 28.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | 1,742.00000 | 1,815 | 28.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | 165.00000 | 151 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | 1,607.00000 | 1,679 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | 165.00000 | 151 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | 1,607.00000 | 1,679 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | 145.00000 | 133 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | 1,787.00000 | 1,861 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | 121.00000 | 111 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | 2,063.00000 | 2,138 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | 114.00000 | 103 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | 2,156.00000 | 2,231 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | 110.00000 | 100 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | 2,202.00000 | 2,278 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | 103.00000 | 94 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | 2,295.00000 | 2,371 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 91.00000 | 82 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 2,483.00000 | 2,560 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 78.00000 | 70 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 2,720.00000 | 2,798 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | 80.00000 | 73 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | 2,672.00000 | 2,750 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | 85.00000 | 77 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | 2,577.00000 | 2,655 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | 125.00000 | 115 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | 2,017.00000 | 2,092 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | 118.00000 | 107 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | 2,110.00000 | 2,185 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | 100.00000 | 91 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | 2,342.00000 | 2,418 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | 94.00000 | 85 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 2,436.00000 | 2,513 | 30.66 | 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 | 10.80 | Call | | | 91.00000 | 82 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 2,483.00000 | 2,560 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 133.00000 | 121 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 1,924.00000 | 1,999 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | | 141.00000 | 129 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | | 1,833.00000 | 1,907 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 107.00000 | 97 | 30.14 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 2,249.00000 | 2,324 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | | 97.00000 | 88 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | | 2,389.00000 | 2,465 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | | 141.00000 | 129 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | | 1,833.00000 | 1,907 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | | 73.00000 | 66 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | | 2,815.00000 | 2,894 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | | 75.00000 | 68 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | | 2,767.00000 | 2,846 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 67.00000 | 61 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 2,959.00000 | 3,038 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | | 71.00000 | 64 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | | 2,863.00000 | 2,942 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 40.00000 | 36 | 34.66 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 3,931.00000 | 4,014 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | | 57.00000 | 51 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | | 3,248.00000 | 3,329 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | | 60.00000 | 54 | 32.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | | 3,152.00000 | 3,232 | 32.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | | 46.00000 | 42 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | | 3,638.00000 | 3,719 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | | 38.00000 | 34 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | | 4,030.00000 | 4,112 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 29.00000 | 26 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 4,421.00000 | 4,504 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 23.00000 | 21 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 4,815.00000 | 4,898 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 48.00000 | 44 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | | 3,540.00000 | 3,622 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | | 31.00000 | 28 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | | 4,323.00000 | 4,406 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 25.00000 | 22 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 4,717.00000 | 4,800 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 280.00000 | 256 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 972.00000 | 1,034 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 182.00000 | 167 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 1,474.00000 | 1,544 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 44.00000 | 40 | 34.15 | 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 14/12/2009 Currency Future | 12.10 | Put | | 3,735.00000 | 3,817 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | 22.00000 | 20 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | 4,914.00000 | 4,997 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | 195.00000 | 178 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | 1,387.00000 | 1,456 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 133.00000 | 121 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,924.00000 | 1,999 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | 63.00000 | 57 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | 3,055.00000 | 3,135 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | 33.00000 | 30 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | 4,225.00000 | 4,308 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | 353.00000 | 323 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | 745.00000 | 801 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | 51.00000 | 46 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | 3,443.00000 | 3,524 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | 19.00000 | 17 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | 5,210.00000 | 5,294 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | 35.00000 | 32 | 34.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | 4,127.00000 | 4,209 | 34.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 25.00000 | 22 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 4,717.00000 | 4,800 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | 18.00000 | 16 | 36.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | 5,309.00000 | 5,393 | 36.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 383.00000 | 350 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 674.00000 | 728 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | 54.00000 | 49 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | 3,345.00000 | 3,426 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | 28.00000 | 25 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | 4,520.00000 | 4,603 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | 20.00000 | 17 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | 5,111.00000 | 5,195 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | 42.00000 | 38 | 34.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | 3,833.00000 | 3,916 | 34.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 29.00000 | 26 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 4,421.00000 | 4,504 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | 21.00000 | 19 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | 5,013.00000 | 5,096 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | 233.00000 | 213 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | 1,175.00000 | 1,241 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | 155.00000 | 142 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | 1,697.00000 | 1,769 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | 52.00000 | 47 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | 3,394.00000 | 3,475 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | 39.00000 | 35 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | 3,981.00000 | 4,063 | 34.73 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | 27.00000 | 24 | 35.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | 4,569.00000 | 4,652 | 35.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | 19.00000 | 17 | 36.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | 5,161.00000 | 5,245 | 36.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | 51.00000 | 46 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | 3,443.00000 | 3,524 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | 659.00000 | 606 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | 301.00000 | 334 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | 250.00000 | 229 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | 1,092.00000 | 1,157 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 78.00000 | 70 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 2,720.00000 | 2,798 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | 55.00000 | 50 | 32.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | 3,297.00000 | 3,378 | 32.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | 41.00000 | 37 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | 3,882.00000 | 3,965 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | 29.00000 | 26 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | 4,471.00000 | 4,553 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | 747.00000 | 690 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | 239.00000 | 267 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | 280.00000 | 256 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | 972.00000 | 1,034 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | 44.00000 | 40 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | 3,735.00000 | 3,817 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | 717.00000 | 661 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | 258.00000 | 289 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | 176.00000 | 161 | 27.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | 1,518.00000 | 1,589 | 27.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | 83.00000 | 75 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | 2,624.00000 | 2,703 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | 58.00000 | 53 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | 3,200.00000 | 3,281 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | 43.00000 | 39 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | 3,784.00000 | 3,866 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | 23.00000 | 20 | 36.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | 4,864.00000 | 4,948 | 36.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 876.00000 | 814 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 168.00000 | 192 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 67.00000 | 61 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 2,959.00000 | 3,038 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | 911.00000 | 847 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | 153.00000 | 175 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | 340.00000 | 311 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | 782.00000 | 839 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | 69.00000 | 63 | 31.95 | 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 14/12/2009 Currency Future | 11.25 | Put | | 2,911.00000 | 2,990 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 49.00000 | 45 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,491.00000 | 3,573 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | 947.00000 | 882 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | 139.00000 | 160 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 260.00000 | 238 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 1,052.00000 | 1,115 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | 65.00000 | 59 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | 3,007.00000 | 3,087 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | 47.00000 | 43 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | 3,589.00000 | 3,670 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | 34.00000 | 31 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | 4,176.00000 | 4,259 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | 17.00000 | 15 | 36.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | 5,359.00000 | 5,443 | 36.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 48.00000 | 44 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 3,540.00000 | 3,622 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | 16.00000 | 14 | 36.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | 5,508.00000 | 5,592 | 36.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | 17.00000 | 15 | 36.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | 5,408.00000 | 5,492 | 36.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 49.00000 | 45 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,491.00000 | 3,573 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | 37.00000 | 33 | 34.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | 4,079.00000 | 4,161 | 34.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | 18.00000 | 16 | 36.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | 5,260.00000 | 5,344 | 36.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | 15.00000 | 13 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | 5,607.00000 | 5,691 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 876.00000 | 814 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 168.00000 | 192 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | 55.00000 | 50 | 32.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | 3,297.00000 | 3,378 | 32.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | 29.00000 | 26 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | 4,471.00000 | 4,553 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | 15.00000 | 13 | 37.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | 5,656.00000 | 5,741 | 37.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | 778.00000 | 719 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | 220.00000 | 247 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | 20.00000 | 18 | 36.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | 5,062.00000 | 5,146 | 36.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | 843.00000 | 782 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | 184.00000 | 209 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | 21.00000 | 19 | 36.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | 4,963.00000 | 5,047 | 36.17 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | | 1,226.00000 | 1,150 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | | 68.00000 | 77 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 398.00000 | 365 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 640.00000 | 692 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 32.00000 | 29 | 35.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 4,274.00000 | 4,357 | 35.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | | 25.00000 | 23 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | | 4,667.00000 | 4,750 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 1,270.00000 | 1,193 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 62.00000 | 70 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | | 983.00000 | 917 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | | 125.00000 | 145 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 314.00000 | 287 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 856.00000 | 915 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 88.00000 | 80 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 2,530.00000 | 2,607 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 58.00000 | 53 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 3,200.00000 | 3,281 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 21.00000 | 19 | 36.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 4,963.00000 | 5,047 | 36.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | | 1,183.00000 | 1,107 | 20.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | | 75.00000 | 85 | 20.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Call | | | 1,541.00000 | 1,461 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Put | | | 33.00000 | 39 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 876.00000 | 814 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 168.00000 | 192 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Call | | | 1,588.00000 | 1,507 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Put | | | 29.00000 | 35 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 137.00000 | 125 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 1,878.00000 | 1,953 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 1,495.00000 | 1,415 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 37.00000 | 43 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | | 843.00000 | 782 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | | 184.00000 | 209 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Call | | | 129.00000 | 118 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Put | | | 1,971.00000 | 2,046 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 39.00000 | 35 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 3,981.00000 | 4,063 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 1,495.00000 | 1,415 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 37.00000 | 43 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Call | | | 1,634.00000 | 1,553 | 21.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Put | | | 26.00000 | 31 | 21.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Call | | | 4,858.00000 | 4,772 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Call | | | 3,360.00000 | 3,274 | 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 14/12/2009 Currency Future | 5.05 | Put | | | 1.00000 | 2 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Call | | | 1,873.00000 | 1,790 | 21.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Put | | | 14.00000 | 18 | 21.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Call | | | 3.00000 | 3 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Put | | | 7,145.00000 | 7,230 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Call | | | 5,108.00000 | 5,022 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Put | | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Call | | | 3,609.00000 | 3,523 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Put | | | 1.00000 | 1 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Call | | | 2,117.00000 | 2,032 | 22.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Put | | | 9.00000 | 9 | 22.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Call | | | 810.00000 | 750 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Put | | | 202.00000 | 228 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Call | | | 4.00000 | 4 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Put | | | 6,896.00000 | 6,981 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Call | | | 1,141.00000 | 1,067 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Put | | | 82.00000 | 95 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 32.00000 | 29 | 35.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 4,274.00000 | 4,357 | 35.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Call | | | 3,409.00000 | 3,324 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Put | | | 1.00000 | 1 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Call | | | 2,414.00000 | 2,329 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Put | | | 6.00000 | 6 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Call | | | 1,449.00000 | 1,370 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Put | | | 41.00000 | 48 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Call | | | 2,612.00000 | 2,527 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Put | | | 4.00000 | 5 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 10.00000 | 8 | 37.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 6,202.00000 | 6,286 | 37.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 5.00000 | 4 | 36.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 6,747.00000 | 6,832 | 36.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Call | | | 3,659.00000 | 3,573 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Put | | | 1.00000 | 1 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Call | | | 2,662.00000 | 2,577 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Put | | | 4.00000 | 4 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Call | | | 1,682.00000 | 1,600 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Put | | | 23.00000 | 28 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Call | | | 5.00000 | 4 | 36.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Put | | | 6,847.00000 | 6,932 | 36.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.85 | Call | | | 3,559.00000 | 3,473 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.85 | Put | | | 1.00000 | 1 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.85 | Call | | | 2,563.00000 | 2,477 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.85 | Put | | | 5.00000 | 5 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.35 | Call | | | 4.00000 | 3 | 36.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.35 | Put | | | 6,946.00000 | 7,031 | 36.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 4.90 | Call | | | 3,509.00000 | 3,424 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.90 | Put | | | 1.00000 | 1 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.90 | Call | | | 2,513.00000 | 2,428 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.90 | Put | | | 5.00000 | 5 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.40 | Call | | | 4.00000 | 3 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.40 | Put | | | 6,996.00000 | 7,081 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.65 | Call | | | 3,759.00000 | 3,673 | 31.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.65 | Put | | | 1.00000 | 1 | 31.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.65 | Call | | | 2,762.00000 | 2,676 | 25.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.65 | Put | | | 4.00000 | 4 | 25.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.65 | Call | | | 1,777.00000 | 1,695 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.65 | Put | | | 18.00000 | 22 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.60 | Call | | | 3,809.00000 | 3,723 | 32.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.60 | Put | | | 1.00000 | 1 | 32.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.60 | Call | | | 2,811.00000 | 2,726 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.60 | Put | | | 3.00000 | 4 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.60 | Call | | | 1,824.00000 | 1,742 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.60 | Put | | | 16.00000 | 20 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 6.00000 | 5 | 36.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 6,697.00000 | 6,782 | 36.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Call | | | 3,959.00000 | 3,873 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Put | | | 1.00000 | 1 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Call | | | 2,961.00000 | 2,875 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Put | | | 3.00000 | 3 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Call | | | 1,969.00000 | 1,886 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Put | | | 11.00000 | 14 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Call | | | 1,059.00000 | 991 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Put | | | 101.00000 | 118 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 155.00000 | 142 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 1,697.00000 | 1,769 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 7.00000 | 5 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 6,548.00000 | 6,633 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.35 | Call | | | 4,059.00000 | 3,973 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.35 | Put | | | 0.00000 | 1 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.35 | Call | | | 3,060.00000 | 2,975 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.35 | Put | | | 2.00000 | 2 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.35 | Call | | | 2,067.00000 | 1,983 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.35 | Put | | | 9.00000 | 11 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 7.00000 | 6 | 36.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 6,449.00000 | 6,534 | 36.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.30 | Call | | | 4,108.00000 | 4,023 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.30 | Put | | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.30 | Call | | | 3,110.00000 | 3,025 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.30 | Put | | | 2.00000 | 2 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 8.00000 | 7 | 36.85 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 14.80 | Put | | 6,400.00000 | 6,484 | 36.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.25 | Call | | 4,158.00000 | 4,073 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.25 | Put | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.25 | Call | | 3,160.00000 | 3,074 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.25 | Put | | 2.00000 | 2 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.25 | Call | | 2,166.00000 | 2,081 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.25 | Put | | 8.00000 | 9 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.75 | Call | | 8.00000 | 7 | 36.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.75 | Put | | 6,350.00000 | 6,435 | 36.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.40 | Call | | 4,009.00000 | 3,923 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.40 | Put | | 1.00000 | 1 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.40 | Call | | 3,011.00000 | 2,925 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.40 | Put | | 2.00000 | 3 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.40 | Call | | 2,018.00000 | 1,935 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.40 | Put | | 10.00000 | 12 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.90 | Call | | 7.00000 | 6 | 36.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.90 | Put | | 6,499.00000 | 6,584 | 36.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.05 | Call | | 4,358.00000 | 4,272 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.05 | Put | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.05 | Call | | 2,364.00000 | 2,279 | 23.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.05 | Put | | 6.00000 | 7 | 23.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.05 | Call | | 1,404.00000 | 1,325 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.05 | Put | | 46.00000 | 53 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.55 | Call | | 10.00000 | 9 | 37.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.55 | Put | | 6,152.00000 | 6,236 | 37.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.95 | Call | | 4,458.00000 | 4,372 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.95 | Put | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.95 | Call | | 3,459.00000 | 3,374 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.95 | Put | | 1.00000 | 1 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.95 | Call | | 2,463.00000 | 2,378 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.95 | Put | | 5.00000 | 6 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.45 | Call | | 61.00000 | 56 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.45 | Put | | 3,103.00000 | 3,184 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.45 | Call | | 11.00000 | 10 | 37.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.45 | Put | | 6,053.00000 | 6,137 | 37.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.95 | Call | | 15.00000 | 14 | 37.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.95 | Put | | 5,557.00000 | 5,641 | 37.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.95 | Call | | 2.00000 | 2 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.95 | Put | | 7,544.00000 | 7,629 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.05 | Call | | 45.00000 | 41 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.05 | Put | | 3,687.00000 | 3,768 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.05 | Call | | 2.00000 | 1 | 35.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.05 | Put | | 7,644.00000 | 7,729 | 35.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.15 | Call | | 4,258.00000 | 4,173 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.15 | Put | | 0.00000 | 0 | 34.06 | 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 | 5.15 | Call | | | 3,260.00000 | 3,174 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.15 | Put | | | 2.00000 | 2 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.15 | Call | | | 2,265.00000 | 2,180 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.15 | Put | | | 7.00000 | 8 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.15 | Call | | | 1,314.00000 | 1,236 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.15 | Put | | | 56.00000 | 64 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 14.00000 | 12 | 37.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 5,756.00000 | 5,840 | 37.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.15 | Call | | | 1.00000 | 1 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.15 | Put | | | 7,743.00000 | 7,829 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 13.00000 | 12 | 37.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 5,855.00000 | 5,939 | 37.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.25 | Call | | | 1.00000 | 1 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.25 | Put | | | 7,843.00000 | 7,929 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.20 | Call | | | 4,208.00000 | 4,123 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.20 | Put | | | 0.00000 | 0 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.20 | Call | | | 3,210.00000 | 3,124 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.20 | Put | | | 2.00000 | 2 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.20 | Call | | | 2,216.00000 | 2,131 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.20 | Put | | | 7.00000 | 8 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 1,270.00000 | 1,193 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 62.00000 | 70 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 13.00000 | 12 | 37.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 5,805.00000 | 5,890 | 37.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.20 | Call | | | 1.00000 | 1 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.20 | Put | | | 7,793.00000 | 7,879 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 12.00000 | 10 | 37.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 6,004.00000 | 6,088 | 37.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.40 | Call | | | 1.00000 | 1 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.40 | Put | | | 7,993.00000 | 8,079 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.45 | Call | | | 1.00000 | 1 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.45 | Put | | | 8,043.00000 | 8,129 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.50 | Call | | | 3,909.00000 | 3,823 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.50 | Put | | | 1.00000 | 1 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.50 | Call | | | 2,911.00000 | 2,825 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.50 | Put | | | 3.00000 | 3 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.50 | Call | | | 1,921.00000 | 1,838 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.50 | Put | | | 13.00000 | 16 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.50 | Call | | | 1,021.00000 | 953 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.50 | Put | | | 113.00000 | 131 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 11.00000 | 9 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 6,103.00000 | 6,187 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.50 | Call | | | 1.00000 | 1 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.50 | Put | | | 8,093.00000 | 8,179 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 8.46310 | | 8.54910 | | 22.12 | 59,241.70 | 7 | 91.00 |

| 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 | 11.05 | Call | | | 162.00000 | 150 | 29.15 | 1,950,000.00 | 13 | 17,961.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,663.00000 | 2,736 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 94.00000 | 87 | 31.79 | 3,741,000.00 | 43 | 28,101.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 3,845.00000 | 3,924 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | | 617.00000 | 576 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | | 618.00000 | 663 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Call | | | 429.00000 | 399 | 24.14 | 5,187,000.00 | 13 | 17,961.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Put | | | 1,030.00000 | 1,086 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 291.00000 | 271 | 26.15 | 11,653,000.00 | 43 | 28,101.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,592.00000 | 1,658 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.65 | Call | | | 580.00000 | 541 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.65 | Put | | | 681.00000 | 728 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | | 598.00000 | 558 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | | 649.00000 | 695 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.35 | Call | | | 702.00000 | 656 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.35 | Put | | | 503.00000 | 543 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.40 | Call | | | 680.00000 | 634 | 22.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.40 | Put | | | 531.00000 | 571 | 22.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | | 726.00000 | 678 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | | 476.00000 | 515 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.20 | Call | | | 774.00000 | 725 | 21.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.20 | Put | | | 425.00000 | 461 | 21.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | | 826.00000 | 774 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | | 376.00000 | 411 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | | 658.00000 | 614 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | | 559.00000 | 600 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | | 637.00000 | 594 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | | 588.00000 | 631 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.70 | Call | | | 562.00000 | 524 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.70 | Put | | | 713.00000 | 761 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | | 545.00000 | 508 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | | 746.00000 | 795 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Call | | | 498.00000 | 464 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Put | | | 848.00000 | 901 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.05 | Call | | | 455.00000 | 424 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.05 | Put | | | 956.00000 | 1,011 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 483.00000 | 450 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 884.00000 | 937 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | | 513.00000 | 478 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | | 814.00000 | 865 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 393.00000 | 366 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 1,144.00000 | 1,203 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | | 372.00000 | 346 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | | 1,223.00000 | 1,283 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Call | | | 342.00000 | 318 | 25.29 | 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 15/03/2010 Currency Future | 9.55 | Put | | 1,343.00000 | 1,405 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | 361.00000 | 336 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | 1,262.00000 | 1,323 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 324.00000 | 301 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,425.00000 | 1,488 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 324.00000 | 301 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,425.00000 | 1,488 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | 132.00000 | 121 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | 3,082.00000 | 3,158 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 333.00000 | 310 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 1,384.00000 | 1,446 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | 284.00000 | 264 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | 1,635.00000 | 1,701 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 263.00000 | 245 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,764.00000 | 1,832 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 233.00000 | 217 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,984.00000 | 2,054 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 257.00000 | 239 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,808.00000 | 1,876 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 277.00000 | 257 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,678.00000 | 1,744 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 277.00000 | 257 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,678.00000 | 1,744 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 251.00000 | 233 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,852.00000 | 1,920 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 251.00000 | 233 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,852.00000 | 1,920 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | 213.00000 | 197 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | 2,164.00000 | 2,234 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | 208.00000 | 192 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | 2,209.00000 | 2,279 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | 218.00000 | 202 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | 2,119.00000 | 2,189 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | 203.00000 | 187 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | 2,254.00000 | 2,324 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | 188.00000 | 173 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | 2,389.00000 | 2,460 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | 166.00000 | 153 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | 2,617.00000 | 2,690 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | 147.00000 | 136 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | 2,848.00000 | 2,923 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | 151.00000 | 139 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | 2,802.00000 | 2,876 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 158.00000 | 146 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 2,709.00000 | 2,783 | 29.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 155.00000 | 143 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,755.00000 | 2,829 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 179.00000 | 165 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 2,480.00000 | 2,552 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 183.00000 | 169 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 2,434.00000 | 2,506 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 170.00000 | 157 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 2,571.00000 | 2,644 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 162.00000 | 150 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,663.00000 | 2,736 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 174.00000 | 161 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 2,525.00000 | 2,598 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 193.00000 | 178 | 28.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 2,344.00000 | 2,415 | 28.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 203.00000 | 187 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 2,254.00000 | 2,324 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 183.00000 | 169 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 2,434.00000 | 2,506 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 144.00000 | 133 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,895.00000 | 2,970 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | | 135.00000 | 125 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | | 3,026.00000 | 3,102 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 141.00000 | 130 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,942.00000 | 3,017 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 141.00000 | 130 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,942.00000 | 3,017 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 138.00000 | 127 | 29.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,989.00000 | 3,064 | 29.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 123.00000 | 114 | 30.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | | 3,224.00000 | 3,301 | 30.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | | 135.00000 | 124 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | | 3,035.00000 | 3,111 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 118.00000 | 109 | 30.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 3,319.00000 | 3,396 | 30.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 129.00000 | 119 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 3,130.00000 | 3,206 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 126.00000 | 116 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 3,177.00000 | 3,253 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 307.00000 | 286 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 1,508.00000 | 1,573 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 263.00000 | 245 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 1,764.00000 | 1,832 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 239.00000 | 222 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 1,940.00000 | 2,009 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 228.00000 | 212 | 27.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | 2,029.00000 | 2,099 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | 86.00000 | 79 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | 4,087.00000 | 4,166 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | 352.00000 | 327 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | 1,302.00000 | 1,364 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | 126.00000 | 116 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | 3,177.00000 | 3,253 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | 54.00000 | 50 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | 5,205.00000 | 5,286 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | 382.00000 | 356 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | 1,183.00000 | 1,243 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | 179.00000 | 165 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | 2,480.00000 | 2,552 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | 57.00000 | 52 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | 5,058.00000 | 5,139 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | 405.00000 | 377 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | 1,106.00000 | 1,164 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | 59.00000 | 54 | 33.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | 4,960.00000 | 5,041 | 33.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | 417.00000 | 388 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | 1,068.00000 | 1,125 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 158.00000 | 146 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 2,709.00000 | 2,783 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | 61.00000 | 55 | 33.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | 4,911.00000 | 4,992 | 33.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | 442.00000 | 411 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | 993.00000 | 1,048 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | 63.00000 | 58 | 33.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | 4,814.00000 | 4,895 | 33.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 113.00000 | 104 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 3,414.00000 | 3,491 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | 49.00000 | 45 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | 5,450.00000 | 5,532 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | 315.00000 | 293 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | 1,466.00000 | 1,530 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | 121.00000 | 111 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | 3,271.00000 | 3,348 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 116.00000 | 107 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 3,366.00000 | 3,443 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | 50.00000 | 46 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | 5,401.00000 | 5,483 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 113.00000 | 104 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 3,414.00000 | 3,491 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | 109.00000 | 100 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | 3,509.00000 | 3,587 | 31.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | | 104.00000 | 96 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | | 3,605.00000 | 3,683 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | | 46.00000 | 42 | 34.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | | 5,647.00000 | 5,729 | 34.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 299.00000 | 278 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 1,550.00000 | 1,615 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 144.00000 | 133 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,895.00000 | 2,970 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 116.00000 | 107 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 3,366.00000 | 3,443 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | | 111.00000 | 102 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | | 3,462.00000 | 3,539 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | | 48.00000 | 44 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | | 5,499.00000 | 5,581 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | | 52.00000 | 48 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | | 5,303.00000 | 5,385 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 393.00000 | 366 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 1,144.00000 | 1,203 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | | 58.00000 | 53 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | | 5,009.00000 | 5,090 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | | 529.00000 | 493 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | | 780.00000 | 830 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | | 65.00000 | 60 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | | 4,716.00000 | 4,797 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 483.00000 | 450 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 884.00000 | 937 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 198.00000 | 182 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 2,299.00000 | 2,369 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 155.00000 | 143 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,755.00000 | 2,829 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | | 62.00000 | 57 | 33.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | | 4,863.00000 | 4,943 | 33.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 174.00000 | 161 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 2,525.00000 | 2,598 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 138.00000 | 127 | 29.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,989.00000 | 3,064 | 29.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Call | | | 56.00000 | 51 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | | 5,107.00000 | 5,188 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 208.00000 | 192 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 2,209.00000 | 2,279 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 198.00000 | 182 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 2,299.00000 | 2,369 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | | 64.00000 | 59 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | | 4,765.00000 | 4,846 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | | 469.00000 | 437 | 23.71 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | | 920.00000 | 973 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | | 55.00000 | 50 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | | 5,156.00000 | 5,237 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | | 67.00000 | 61 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | | 4,668.00000 | 4,748 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | | 223.00000 | 207 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | | 2,074.00000 | 2,144 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | | 71.00000 | 65 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | | 4,522.00000 | 4,602 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 228.00000 | 212 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 2,029.00000 | 2,099 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | | 73.00000 | 66 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | | 4,473.00000 | 4,553 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | | 76.00000 | 69 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | | 4,377.00000 | 4,456 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 245.00000 | 228 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 1,896.00000 | 1,964 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 233.00000 | 217 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 1,984.00000 | 2,054 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | | 74.00000 | 68 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | | 4,425.00000 | 4,505 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | | 270.00000 | 251 | 26.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | | 1,721.00000 | 1,788 | 26.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | | 88.00000 | 81 | 32.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | | 4,039.00000 | 4,118 | 32.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | | 799.00000 | 749 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | | 400.00000 | 436 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | | 880.00000 | 827 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | | 331.00000 | 364 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 299.00000 | 278 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 1,550.00000 | 1,615 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | | 91.00000 | 84 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | | 3,942.00000 | 4,021 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | | 909.00000 | 854 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Put | | | 310.00000 | 341 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 93.00000 | 86 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,894.00000 | 3,972 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 257.00000 | 239 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 1,808.00000 | 1,876 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 245.00000 | 228 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 1,896.00000 | 1,964 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | | 81.00000 | 74 | 32.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | | 4,231.00000 | 4,311 | 32.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | | 853.00000 | 800 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | | 353.00000 | 387 | 21.27 | 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 15/03/2010 Currency Future | 9.85 | Call | | | 291.00000 | 271 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,592.00000 | 1,658 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | | 89.00000 | 82 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | | 3,990.00000 | 4,069 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | | 938.00000 | 882 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | | 289.00000 | 319 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 315.00000 | 293 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 1,466.00000 | 1,530 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Call | | | 1,097.00000 | 1,036 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Put | | | 198.00000 | 223 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 361.00000 | 336 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 1,262.00000 | 1,323 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 93.00000 | 86 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,894.00000 | 3,972 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Call | | | 1,131.00000 | 1,069 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Put | | | 182.00000 | 206 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | | 1,166.00000 | 1,103 | 20.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | | 167.00000 | 190 | 20.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 382.00000 | 356 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,183.00000 | 1,243 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Call | | | 96.00000 | 89 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Put | | | 3,797.00000 | 3,876 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Call | | | 1,204.00000 | 1,137 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Put | | | 155.00000 | 174 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Call | | | 4,899.00000 | 4,813 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Put | | | 0.00000 | 0 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Call | | | 3,404.00000 | 3,318 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Put | | | 4.00000 | 5 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Call | | | 1,934.00000 | 1,854 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Put | | | 35.00000 | 41 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 82.00000 | 75 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 4,183.00000 | 4,262 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 26.00000 | 24 | 36.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 7,127.00000 | 7,211 | 36.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Call | | | 5,149.00000 | 5,063 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Call | | | 3,652.00000 | 3,567 | 27.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Put | | | 3.00000 | 3 | 27.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Call | | | 2,173.00000 | 2,088 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Put | | | 24.00000 | 25 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Call | | | 29.00000 | 26 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Put | | | 6,880.00000 | 6,963 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Call | | | 1,364.00000 | 1,291 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Put | | | 115.00000 | 128 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 442.00000 | 411 | 23.99 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | 993.00000 | 1,048 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | 417.00000 | 388 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | 1,068.00000 | 1,125 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 333.00000 | 310 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 1,384.00000 | 1,446 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Call | | 106.00000 | 98 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Put | | 3,557.00000 | 3,635 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Call | | 3,453.00000 | 3,368 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Put | | 4.00000 | 4 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Call | | 2,465.00000 | 2,380 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Put | | 16.00000 | 17 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Call | | 1,532.00000 | 1,456 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Put | | 82.00000 | 93 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Call | | 102.00000 | 94 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Put | | 3,653.00000 | 3,731 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Call | | 68.00000 | 63 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Put | | 4,619.00000 | 4,699 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Call | | 3,602.00000 | 3,517 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Put | | 3.00000 | 4 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Call | | 2,612.00000 | 2,527 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Put | | 13.00000 | 14 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Call | | 1,662.00000 | 1,585 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Put | | 63.00000 | 71 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Call | | 2,661.00000 | 2,576 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Put | | 12.00000 | 13 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Call | | 1,707.00000 | 1,628 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Put | | 58.00000 | 65 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Call | | 3,702.00000 | 3,616 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Put | | 3.00000 | 3 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Call | | 2,710.00000 | 2,625 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Put | | 11.00000 | 12 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Call | | 1,752.00000 | 1,673 | 20.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Put | | 52.00000 | 60 | 20.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Call | | 968.00000 | 911 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Put | | 269.00000 | 298 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.05 | Call | | 3,503.00000 | 3,417 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.05 | Put | | 4.00000 | 4 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.05 | Call | | 2,514.00000 | 2,429 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.05 | Put | | 15.00000 | 16 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.05 | Call | | 1,575.00000 | 1,498 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.05 | Put | | 76.00000 | 85 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.75 | Call | | 3,802.00000 | 3,716 | 28.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.75 | Put | | 3.00000 | 3 | 28.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.75 | Call | | 2,809.00000 | 2,724 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.75 | Put | | 10.00000 | 11 | 23.49 | 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 15/03/2010 Currency Future | 6.75 | Call | | | 1,842.00000 | 1,762 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.75 | Put | | | 43.00000 | 49 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.75 | Call | | | 1,031.00000 | 972 | 20.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.75 | Put | | | 232.00000 | 259 | 20.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Call | | | 3,851.00000 | 3,766 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Put | | | 2.00000 | 3 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Call | | | 2,858.00000 | 2,773 | 23.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Put | | | 9.00000 | 10 | 23.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Call | | | 1,888.00000 | 1,808 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Put | | | 39.00000 | 45 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Call | | | 1,063.00000 | 1,003 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Put | | | 214.00000 | 240 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.20 | Call | | | 98.00000 | 91 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.20 | Put | | | 3,749.00000 | 3,828 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Call | | | 4,001.00000 | 3,915 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Put | | | 2.00000 | 2 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Call | | | 3,006.00000 | 2,921 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Put | | | 7.00000 | 8 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Call | | | 2,028.00000 | 1,946 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Put | | | 29.00000 | 33 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.05 | Call | | | 70.00000 | 64 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.05 | Put | | | 4,570.00000 | 4,651 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.50 | Call | | | 4,051.00000 | 3,965 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.50 | Put | | | 2.00000 | 2 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.50 | Call | | | 3,056.00000 | 2,971 | 24.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.50 | Put | | | 7.00000 | 8 | 24.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.50 | Call | | | 2,076.00000 | 1,993 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.50 | Put | | | 27.00000 | 30 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.40 | Call | | | 4,150.00000 | 4,065 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.40 | Put | | | 1.00000 | 2 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.40 | Call | | | 3,155.00000 | 3,070 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.40 | Put | | | 6.00000 | 7 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.40 | Call | | | 1,283.00000 | 1,212 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.40 | Put | | | 134.00000 | 148 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Call | | | 4,101.00000 | 4,015 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Put | | | 1.00000 | 2 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Call | | | 3,106.00000 | 3,020 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Put | | | 6.00000 | 7 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Call | | | 2,124.00000 | 2,040 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Put | | | 25.00000 | 27 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Call | | | 1,243.00000 | 1,173 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Put | | | 144.00000 | 160 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.60 | Call | | | 3,951.00000 | 3,865 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.60 | Put | | | 2.00000 | 2 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.60 | Call | | | 2,957.00000 | 2,872 | 24.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 5.60 | Put | | | 8.00000 | 9 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.60 | Call | | | 1,981.00000 | 1,900 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.60 | Put | | | 32.00000 | 37 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.35 | Call | | | 4,200.00000 | 4,114 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.35 | Put | | | 1.00000 | 1 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.35 | Call | | | 3,205.00000 | 3,119 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.35 | Put | | | 6.00000 | 6 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.35 | Call | | | 2,221.00000 | 2,137 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.35 | Put | | | 22.00000 | 24 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.35 | Call | | | 1,323.00000 | 1,251 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.35 | Put | | | 124.00000 | 138 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.20 | Call | | | 4,350.00000 | 4,264 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.20 | Put | | | 1.00000 | 1 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.20 | Call | | | 3,354.00000 | 3,268 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.20 | Put | | | 5.00000 | 5 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.20 | Call | | | 2,367.00000 | 2,283 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.20 | Put | | | 18.00000 | 19 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.20 | Call | | | 1,447.00000 | 1,372 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.20 | Put | | | 97.00000 | 109 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.10 | Call | | | 4,450.00000 | 4,364 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.10 | Put | | | 0.00000 | 1 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.60 | Call | | | 84.00000 | 77 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.60 | Put | | | 4,135.00000 | 4,214 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.10 | Call | | | 47.00000 | 43 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.10 | Put | | | 5,598.00000 | 5,680 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.10 | Call | | | 22.00000 | 20 | 36.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.10 | Put | | | 7,573.00000 | 7,657 | 36.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.20 | Call | | | 45.00000 | 41 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.20 | Put | | | 5,696.00000 | 5,778 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.20 | Call | | | 21.00000 | 19 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.20 | Put | | | 7,672.00000 | 7,756 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.30 | Call | | | 4,250.00000 | 4,164 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.30 | Put | | | 1.00000 | 1 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.30 | Call | | | 3,254.00000 | 3,169 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.30 | Put | | | 5.00000 | 6 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.30 | Call | | | 2,270.00000 | 2,185 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.30 | Put | | | 21.00000 | 22 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.30 | Call | | | 44.00000 | 40 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.30 | Put | | | 5,795.00000 | 5,877 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.30 | Call | | | 21.00000 | 19 | 37.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.30 | Put | | | 7,772.00000 | 7,856 | 37.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.40 | Call | | | 42.00000 | 39 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.40 | Put | | | 5,893.00000 | 5,976 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.40 | Call | | | 20.00000 | 18 | 37.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.40 | Put | | | 7,871.00000 | 7,955 | 37.19 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 14.35 | Call | | 43.00000 | 39 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.35 | Put | | 5,844.00000 | 5,926 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.35 | Call | | 20.00000 | 18 | 37.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.35 | Put | | 7,821.00000 | 7,905 | 37.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.55 | Call | | 40.00000 | 37 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.55 | Put | | 6,041.00000 | 6,123 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.55 | Call | | 19.00000 | 17 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.55 | Put | | 8,020.00000 | 8,104 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.60 | Call | | 39.00000 | 36 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.60 | Put | | 6,090.00000 | 6,173 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.60 | Call | | 18.00000 | 16 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.60 | Put | | 8,069.00000 | 8,153 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.65 | Call | | 3,901.00000 | 3,816 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.65 | Put | | 2.00000 | 2 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.65 | Call | | 2,908.00000 | 2,822 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.65 | Put | | 8.00000 | 9 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.65 | Call | | 39.00000 | 35 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.65 | Put | | 6,139.00000 | 6,222 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.65 | Call | | 18.00000 | 16 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.65 | Put | | 8,119.00000 | 8,203 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 8.60320 | 8.68910 | | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | 166.00000 | 155 | 29.67 | 3,720,000.00 | 24 | 29,153.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | 3,627.00000 | 3,702 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.70 | Call | | 728.00000 | 686 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.70 | Put | | 739.00000 | 783 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 514.00000 | 484 | 24.03 | 11,616,000.00 | 24 | 2,557.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,225.00000 | 1,281 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.80 | Call | | 691.00000 | 652 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.80 | Put | | 802.00000 | 849 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.75 | Call | | 709.00000 | 669 | 22.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.75 | Put | | 770.00000 | 816 | 22.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.50 | Call | | 808.00000 | 763 | 21.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.50 | Put | | 619.00000 | 659 | 21.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.55 | Call | | 787.00000 | 743 | 21.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.55 | Put | | 648.00000 | 689 | 21.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.45 | Call | | 830.00000 | 783 | 21.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.45 | Put | | 590.00000 | 630 | 21.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | 874.00000 | 827 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | 535.00000 | 573 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Call | | 922.00000 | 872 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Put | | 483.00000 | 519 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.60 | Call | | 767.00000 | 723 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.60 | Put | | 678.00000 | 720 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.65 | Call | | 747.00000 | 704 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.65 | Put | | 708.00000 | 751 | 22.18 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 8.85 | Call | | | 674.00000 | 635 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Put | | | 835.00000 | 882 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Call | | | 625.00000 | 589 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Put | | | 936.00000 | 986 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.90 | Call | | | 657.00000 | 619 | 22.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.90 | Put | | | 868.00000 | 916 | 22.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Call | | | 610.00000 | 574 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Put | | | 971.00000 | 1,021 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Call | | | 566.00000 | 533 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Put | | | 1,077.00000 | 1,130 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Call | | | 580.00000 | 547 | 23.41 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Put | | | 1,041.00000 | 1,093 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.10 | Call | | | 595.00000 | 560 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.10 | Put | | | 1,006.00000 | 1,057 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Call | | | 641.00000 | 604 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Put | | | 902.00000 | 951 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Call | | | 491.00000 | 462 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Put | | | 1,302.00000 | 1,359 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Call | | | 458.00000 | 431 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Put | | | 1,419.00000 | 1,478 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | | 480.00000 | 451 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | | 1,340.00000 | 1,398 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | | 438.00000 | 412 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | | 1,499.00000 | 1,559 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Call | | | 469.00000 | 441 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Put | | | 1,379.00000 | 1,438 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Call | | | 182.00000 | 170 | 29.24 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Put | | | 3,393.00000 | 3,467 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | | 448.00000 | 421 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | | 1,459.00000 | 1,518 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | | 392.00000 | 369 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | | 1,703.00000 | 1,766 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | | 368.00000 | 347 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | | 1,829.00000 | 1,893 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | | 333.00000 | 313 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | | 2,043.00000 | 2,110 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Call | | | 361.00000 | 339 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | | 1,872.00000 | 1,936 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 384.00000 | 361 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 1,745.00000 | 1,808 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | | 514.00000 | 484 | 24.03 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | | 1,225.00000 | 1,281 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | | 1,053.00000 | 998 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | | 364.00000 | 395 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 428.00000 | 403 | 25.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,539.00000 | 1,600 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 410.00000 | 386 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 1,621.00000 | 1,682 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | | 376.00000 | 354 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | | 1,787.00000 | 1,851 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | | 346.00000 | 326 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | | 1,957.00000 | 2,023 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | | 152.00000 | 143 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | | 3,863.00000 | 3,939 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | | 1,025.00000 | 972 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | | 386.00000 | 419 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 419.00000 | 394 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,580.00000 | 1,641 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 401.00000 | 377 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,662.00000 | 1,724 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | | 353.00000 | 333 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | | 1,914.00000 | 1,979 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 339.00000 | 319 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 2,000.00000 | 2,066 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | | 150.00000 | 140 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | | 3,911.00000 | 3,987 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | | 947.00000 | 896 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | | 458.00000 | 493 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 410.00000 | 386 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 1,621.00000 | 1,682 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | | 346.00000 | 326 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | | 1,957.00000 | 2,023 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | | 320.00000 | 301 | 26.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | | 2,131.00000 | 2,198 | 26.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | | 142.00000 | 133 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | | 4,053.00000 | 4,130 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 384.00000 | 361 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 1,745.00000 | 1,808 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 339.00000 | 319 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 2,000.00000 | 2,066 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | | 326.00000 | 307 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | | 2,087.00000 | 2,154 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | | 314.00000 | 295 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | | 2,175.00000 | 2,242 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 302.00000 | 283 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 2,263.00000 | 2,330 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 135.00000 | 126 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 4,196.00000 | 4,273 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 972.00000 | 921 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 433.00000 | 468 | 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 | 9.85 | Call | | | 419.00000 | 394 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,580.00000 | 1,641 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 145.00000 | 135 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 4,006.00000 | 4,082 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Call | | | 1,202.00000 | 1,142 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Put | | | 262.00000 | 289 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 502.00000 | 473 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,263.00000 | 1,320 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 401.00000 | 377 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,662.00000 | 1,724 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | | 1,234.00000 | 1,173 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | | 244.00000 | 270 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 428.00000 | 403 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,539.00000 | 1,600 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 163.00000 | 153 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 3,674.00000 | 3,750 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Call | | | 1,270.00000 | 1,205 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Put | | | 231.00000 | 252 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 527.00000 | 496 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 1,188.00000 | 1,243 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 502.00000 | 473 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,263.00000 | 1,320 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Call | | | 160.00000 | 150 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Put | | | 3,721.00000 | 3,797 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Call | | | 1,307.00000 | 1,237 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Put | | | 218.00000 | 234 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Call | | | 540.00000 | 508 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Put | | | 1,151.00000 | 1,205 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Call | | | 4,939.00000 | 4,854 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Call | | | 3,449.00000 | 3,363 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Put | | | 9.00000 | 10 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Call | | | 2,008.00000 | 1,929 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Put | | | 69.00000 | 76 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Call | | | 235.00000 | 219 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Put | | | 2,796.00000 | 2,866 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Call | | | 83.00000 | 77 | 32.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Put | | | 5,644.00000 | 5,724 | 32.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Call | | | 53.00000 | 50 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Put | | | 7,114.00000 | 7,196 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Call | | | 5,189.00000 | 5,103 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Call | | | 3,697.00000 | 3,611 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Put | | | 7.00000 | 8 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Call | | | 2,237.00000 | 2,156 | 20.74 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.50 | Put | | 48.00000 | 52 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Call | | 260.00000 | 244 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Put | | 2,571.00000 | 2,640 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Call | | 147.00000 | 138 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Put | | 3,958.00000 | 4,035 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Call | | 89.00000 | 83 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Put | | 5,400.00000 | 5,480 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Call | | 57.00000 | 53 | 34.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Put | | 6,868.00000 | 6,950 | 34.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Call | | 1,500.00000 | 1,427 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Put | | 161.00000 | 174 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Call | | 553.00000 | 520 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Put | | 1,114.00000 | 1,167 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 480.00000 | 451 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 1,340.00000 | 1,398 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Call | | 185.00000 | 173 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Put | | 3,346.00000 | 3,420 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Call | | 3,498.00000 | 3,413 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Put | | 9.00000 | 9 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Call | | 2,520.00000 | 2,437 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Put | | 31.00000 | 34 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Call | | 1,621.00000 | 1,547 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Put | | 132.00000 | 143 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Call | | 239.00000 | 224 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Put | | 2,750.00000 | 2,821 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Call | | 115.00000 | 108 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Put | | 4,626.00000 | 4,705 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Call | | 2,712.00000 | 2,629 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Put | | 23.00000 | 25 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Call | | 1,789.00000 | 1,713 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Put | | 100.00000 | 109 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Call | | 175.00000 | 164 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Put | | 3,486.00000 | 3,561 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Call | | 124.00000 | 115 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Put | | 4,435.00000 | 4,512 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Call | | 225.00000 | 211 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Put | | 2,886.00000 | 2,957 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Call | | 155.00000 | 145 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Put | | 3,816.00000 | 3,892 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Call | | 110.00000 | 102 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Put | | 4,771.00000 | 4,849 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Call | | 3,746.00000 | 3,661 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Put | | 7.00000 | 7 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Call | | 2,760.00000 | 2,677 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Put | | 21.00000 | 23 | 21.93 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.95 | Call | | | 1,832.00000 | 1,755 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Put | | | 93.00000 | 102 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Call | | | 1,081.00000 | 1,026 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Put | | | 342.00000 | 373 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Call | | | 216.00000 | 202 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Put | | | 2,977.00000 | 3,049 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Call | | | 106.00000 | 99 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Put | | | 4,867.00000 | 4,946 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.10 | Call | | | 3,597.00000 | 3,512 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.10 | Put | | | 8.00000 | 8 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.10 | Call | | | 2,616.00000 | 2,533 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.10 | Put | | | 27.00000 | 30 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.10 | Call | | | 1,704.00000 | 1,629 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.10 | Put | | | 115.00000 | 125 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.10 | Call | | | 998.00000 | 946 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.10 | Put | | | 409.00000 | 443 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.60 | Call | | | 308.00000 | 290 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.60 | Put | | | 2,219.00000 | 2,287 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.60 | Call | | | 204.00000 | 191 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.60 | Put | | | 3,115.00000 | 3,188 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.60 | Call | | | 101.00000 | 94 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.60 | Put | | | 5,012.00000 | 5,091 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.15 | Call | | | 3,548.00000 | 3,462 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.15 | Put | | | 9.00000 | 9 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.15 | Call | | | 2,568.00000 | 2,485 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.15 | Put | | | 29.00000 | 32 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.15 | Call | | | 1,662.00000 | 1,587 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.15 | Put | | | 123.00000 | 134 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.65 | Call | | | 200.00000 | 187 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.65 | Put | | | 3,161.00000 | 3,234 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.65 | Call | | | 140.00000 | 131 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.65 | Put | | | 4,101.00000 | 4,178 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.65 | Call | | | 100.00000 | 93 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.65 | Put | | | 5,060.00000 | 5,140 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 296.00000 | 277 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 2,307.00000 | 2,374 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 196.00000 | 184 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 3,207.00000 | 3,280 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Call | | | 138.00000 | 128 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Put | | | 4,149.00000 | 4,225 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.70 | Call | | | 98.00000 | 91 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.70 | Put | | | 5,109.00000 | 5,188 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.50 | Call | | | 212.00000 | 198 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.50 | Put | | | 3,023.00000 | 3,095 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.50 | Call | | | 104.00000 | 98 | 31.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 13.50 | Put | | 4,915.00000 | 4,994 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.90 | Call | | 3,796.00000 | 3,710 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.90 | Put | | 7.00000 | 7 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.90 | Call | | 2,808.00000 | 2,725 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.90 | Put | | 19.00000 | 22 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.90 | Call | | 1,876.00000 | 1,798 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.90 | Put | | 86.00000 | 95 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.90 | Call | | 1,110.00000 | 1,054 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.90 | Put | | 321.00000 | 351 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 333.00000 | 313 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 2,043.00000 | 2,110 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.40 | Call | | 221.00000 | 206 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.40 | Put | | 2,932.00000 | 3,003 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.40 | Call | | 108.00000 | 101 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.40 | Put | | 4,819.00000 | 4,898 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.85 | Call | | 3,846.00000 | 3,760 | 26.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.85 | Put | | 6.00000 | 7 | 26.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.85 | Call | | 2,857.00000 | 2,773 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.85 | Put | | 18.00000 | 20 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.85 | Call | | 1,919.00000 | 1,841 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.85 | Put | | 80.00000 | 88 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.85 | Call | | 1,140.00000 | 1,083 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.85 | Put | | 301.00000 | 329 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Call | | 3,895.00000 | 3,810 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Put | | 6.00000 | 6 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Call | | 2,905.00000 | 2,822 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Put | | 16.00000 | 19 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Call | | 1,963.00000 | 1,885 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Put | | 74.00000 | 82 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Call | | 1,170.00000 | 1,112 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Put | | 281.00000 | 309 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.30 | Call | | 230.00000 | 215 | 28.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.30 | Put | | 2,841.00000 | 2,912 | 28.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.30 | Call | | 158.00000 | 147 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.30 | Put | | 3,769.00000 | 3,844 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.30 | Call | | 112.00000 | 104 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.30 | Put | | 4,723.00000 | 4,801 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.65 | Call | | 4,044.00000 | 3,959 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.65 | Put | | 5.00000 | 5 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.65 | Call | | 3,052.00000 | 2,968 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.65 | Put | | 13.00000 | 14 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.65 | Call | | 2,098.00000 | 2,018 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.65 | Put | | 59.00000 | 65 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.15 | Call | | 245.00000 | 229 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.15 | Put | | 2,705.00000 | 2,775 | 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 14/06/2010 Currency Future | 13.15 | Call | | | 117.00000 | 110 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.15 | Put | | | 4,578.00000 | 4,656 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.60 | Call | | | 4,093.00000 | 4,008 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.60 | Put | | | 4.00000 | 5 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.60 | Call | | | 3,102.00000 | 3,017 | 22.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.60 | Put | | | 13.00000 | 13 | 22.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.60 | Call | | | 2,145.00000 | 2,063 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.60 | Put | | | 55.00000 | 60 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.10 | Call | | | 250.00000 | 233 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.10 | Put | | | 2,661.00000 | 2,730 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.10 | Call | | | 169.00000 | 158 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.10 | Put | | | 3,580.00000 | 3,655 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.10 | Call | | | 120.00000 | 111 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.10 | Put | | | 4,530.00000 | 4,608 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.55 | Call | | | 4,143.00000 | 4,058 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.55 | Put | | | 4.00000 | 5 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.55 | Call | | | 3,151.00000 | 3,066 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.55 | Put | | | 12.00000 | 13 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.55 | Call | | | 2,191.00000 | 2,109 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.55 | Put | | | 52.00000 | 56 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.55 | Call | | | 1,345.00000 | 1,274 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.55 | Put | | | 205.00000 | 221 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.05 | Call | | | 255.00000 | 238 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.05 | Put | | | 2,616.00000 | 2,685 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.05 | Call | | | 172.00000 | 161 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.05 | Put | | | 3,533.00000 | 3,608 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.05 | Call | | | 122.00000 | 113 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.05 | Put | | | 4,482.00000 | 4,560 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.50 | Call | | | 4,192.00000 | 4,107 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.50 | Put | | | 3.00000 | 4 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.50 | Call | | | 3,201.00000 | 3,115 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.50 | Put | | | 12.00000 | 12 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.50 | Call | | | 1,383.00000 | 1,312 | 19.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.50 | Put | | | 193.00000 | 208 | 19.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Call | | | 3,995.00000 | 3,909 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Put | | | 6.00000 | 6 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Call | | | 3,003.00000 | 2,919 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Put | | | 14.00000 | 16 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Call | | | 2,053.00000 | 1,973 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Put | | | 64.00000 | 70 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.50 | Call | | | 77.00000 | 72 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.50 | Put | | | 5,888.00000 | 5,969 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.55 | Call | | | 208.00000 | 195 | 28.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.55 | Put | | | 3,069.00000 | 3,141 | 28.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.55 | Call | | | 76.00000 | 71 | 33.18 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 14.55 | Put | | | 5,937.00000 | 6,018 | 33.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.60 | Call | | | 75.00000 | 70 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.60 | Put | | | 5,986.00000 | 6,067 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.30 | Call | | | 4,391.00000 | 4,305 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.30 | Put | | | 2.00000 | 2 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.30 | Call | | | 3,399.00000 | 3,313 | 24.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.30 | Put | | | 10.00000 | 10 | 24.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.30 | Call | | | 2,425.00000 | 2,343 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.30 | Put | | | 36.00000 | 40 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.30 | Call | | | 1,540.00000 | 1,466 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.30 | Put | | | 151.00000 | 163 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.30 | Call | | | 898.00000 | 849 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.30 | Put | | | 509.00000 | 546 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.80 | Call | | | 133.00000 | 124 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.80 | Put | | | 4,244.00000 | 4,321 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.30 | Call | | | 82.00000 | 76 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.30 | Put | | | 5,693.00000 | 5,773 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.25 | Call | | | 4,441.00000 | 4,355 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.25 | Put | | | 2.00000 | 2 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.25 | Call | | | 2,473.00000 | 2,390 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.25 | Put | | | 33.00000 | 37 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.25 | Call | | | 1,580.00000 | 1,506 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.25 | Put | | | 141.00000 | 153 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.25 | Call | | | 47.00000 | 43 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.25 | Put | | | 7,607.00000 | 7,690 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.35 | Call | | | 4,341.00000 | 4,256 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.35 | Put | | | 2.00000 | 3 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.35 | Call | | | 3,349.00000 | 3,264 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.35 | Put | | | 10.00000 | 11 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.35 | Call | | | 2,378.00000 | 2,296 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.35 | Put | | | 39.00000 | 43 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.35 | Call | | | 80.00000 | 75 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.35 | Put | | | 5,741.00000 | 5,822 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.35 | Call | | | 45.00000 | 42 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.35 | Put | | | 7,706.00000 | 7,789 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.45 | Call | | | 4,242.00000 | 4,157 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.45 | Put | | | 3.00000 | 3 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.45 | Call | | | 3,250.00000 | 3,165 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.45 | Put | | | 11.00000 | 12 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.45 | Call | | | 2,284.00000 | 2,202 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.45 | Put | | | 45.00000 | 49 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.45 | Call | | | 1,421.00000 | 1,350 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.45 | Put | | | 182.00000 | 196 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.45 | Call | | | 78.00000 | 73 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.45 | Put | | | 5,839.00000 | 5,920 | 33.04 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 16.45 | Call | | 44.00000 | 41 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.45 | Put | | 7,805.00000 | 7,888 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.55 | Call | | 43.00000 | 40 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.55 | Put | | 7,904.00000 | 7,987 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.50 | Call | | 44.00000 | 41 | 35.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.50 | Put | | 7,854.00000 | 7,937 | 35.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Call | | 296.00000 | 277 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Put | | 2,307.00000 | 2,374 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Call | | 138.00000 | 128 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Put | | 4,149.00000 | 4,225 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Call | | 73.00000 | 68 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Put | | 6,084.00000 | 6,165 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.70 | Call | | 41.00000 | 38 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.70 | Put | | 8,052.00000 | 8,135 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Call | | 73.00000 | 68 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Put | | 6,084.00000 | 6,165 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.75 | Call | | 3,945.00000 | 3,859 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.75 | Put | | 6.00000 | 6 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.75 | Call | | 2,954.00000 | 2,870 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.75 | Put | | 15.00000 | 17 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.75 | Call | | 290.00000 | 271 | 27.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.75 | Put | | 2,351.00000 | 2,418 | 27.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.75 | Call | | 72.00000 | 67 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.75 | Put | | 6,133.00000 | 6,214 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.75 | Call | | 41.00000 | 37 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.75 | Put | | 8,101.00000 | 8,184 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.80 | Call | | 284.00000 | 265 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.80 | Put | | 2,395.00000 | 2,462 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.80 | Call | | 71.00000 | 66 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.80 | Put | | 6,182.00000 | 6,263 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.80 | Call | | 40.00000 | 36 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.80 | Put | | 8,151.00000 | 8,233 | 35.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 13.43390 | 13.56750 | | 18.52 | 550,789.90 | 41 | 22,279.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Call | | 428.00000 | 355 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Put | | 411.00000 | 471 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 408.00000 | 337 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 440.00000 | 503 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Call | | 452.00000 | 374 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Put | | 384.00000 | 440 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Call | | 476.00000 | 395 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Put | | 359.00000 | 411 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | 502.00000 | 418 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | 334.00000 | 384 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Call | | 555.00000 | 467 | 18.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 13.30 | Put | | 288.00000 | 333 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 675.00000 | 579 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 207.00000 | 245 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Call | | 643.00000 | 549 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Put | | 226.00000 | 265 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 675.00000 | 579 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 207.00000 | 245 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Call | | 741.00000 | 641 | 18.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Put | | 173.00000 | 207 | 18.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Call | | 775.00000 | 673 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Put | | 158.00000 | 189 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Call | | 810.00000 | 706 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Put | | 143.00000 | 173 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Call | | 584.00000 | 494 | 18.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Put | | 266.00000 | 310 | 18.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 388.00000 | 319 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 470.00000 | 535 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | 502.00000 | 418 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | 334.00000 | 384 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Call | | 528.00000 | 442 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Put | | 310.00000 | 358 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Call | | 643.00000 | 549 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Put | | 226.00000 | 265 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Call | | 613.00000 | 521 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Put | | 245.00000 | 287 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Call | | 810.00000 | 706 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Put | | 143.00000 | 173 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Call | | 922.00000 | 813 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Put | | 104.00000 | 129 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | 847.00000 | 741 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | 129.00000 | 157 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Call | | 707.00000 | 609 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Put | | 190.00000 | 225 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 388.00000 | 319 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 470.00000 | 535 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | 246.00000 | 197 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | 779.00000 | 863 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 333.00000 | 272 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 566.00000 | 638 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 301.00000 | 244 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 634.00000 | 710 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 317.00000 | 258 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 600.00000 | 674 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 301.00000 | 244 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 634.00000 | 710 | 19.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 259.00000 | 208 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 742.00000 | 824 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 212.00000 | 168 | 20.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 894.00000 | 984 | 20.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 223.00000 | 177 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 855.00000 | 943 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 246.00000 | 197 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 779.00000 | 863 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 192.00000 | 151 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 974.00000 | 1,067 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | | 173.00000 | 136 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | | 1,056.00000 | 1,152 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 165.00000 | 129 | 21.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,097.00000 | 1,195 | 21.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 201.00000 | 159 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 934.00000 | 1,025 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 117.00000 | 90 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,400.00000 | 1,506 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 93.00000 | 70 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,625.00000 | 1,736 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 60.00000 | 45 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,092.00000 | 2,211 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 74.00000 | 55 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,856.00000 | 1,971 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 81.00000 | 61 | 23.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 1,763.00000 | 1,877 | 23.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 89.00000 | 67 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,671.00000 | 1,783 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 117.00000 | 90 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,400.00000 | 1,506 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 150.00000 | 116 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,182.00000 | 1,282 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 129.00000 | 99 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,312.00000 | 1,416 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 93.00000 | 70 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,625.00000 | 1,736 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 102.00000 | 77 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,534.00000 | 1,643 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 112.00000 | 85 | 22.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,444.00000 | 1,551 | 22.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 97.00000 | 74 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,580.00000 | 1,690 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 107.00000 | 81 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,489.00000 | 1,597 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 123.00000 | 94 | 22.45 | 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 14/09/2009 Currency Future | 14.80 | Put | | 1,356.00000 | 1,461 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | 112.00000 | 85 | 22.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | 1,444.00000 | 1,551 | 22.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | 77.00000 | 58 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | 1,810.00000 | 1,924 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | 85.00000 | 64 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | 1,717.00000 | 1,830 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | 136.00000 | 105 | 22.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | 1,268.00000 | 1,371 | 22.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | 74.00000 | 55 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | 1,856.00000 | 1,971 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | 60.00000 | 45 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | 2,092.00000 | 2,211 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | 68.00000 | 50 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | 1,950.00000 | 2,066 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | 57.00000 | 43 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | 2,140.00000 | 2,259 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Call | | 55.00000 | 42 | 25.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | 2,188.00000 | 2,308 | 25.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | 65.00000 | 48 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | 1,997.00000 | 2,114 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 182.00000 | 143 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,015.00000 | 1,109 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | 51.00000 | 39 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | 2,284.00000 | 2,405 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 142.00000 | 110 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,225.00000 | 1,326 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | 123.00000 | 94 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | 1,356.00000 | 1,461 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | 71.00000 | 53 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | 1,903.00000 | 2,019 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | 201.00000 | 159 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | 934.00000 | 1,025 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | 272.00000 | 219 | 20.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | 705.00000 | 785 | 20.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | 287.00000 | 231 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | 669.00000 | 747 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 234.00000 | 187 | 20.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 817.00000 | 903 | 20.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 157.00000 | 122 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,140.00000 | 1,238 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | 77.00000 | 58 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | 1,810.00000 | 1,924 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 48.00000 | 36 | 26.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 2,380.00000 | 2,502 | 26.04 | 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 | 15.40 | Call | | 71.00000 | 53 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | 1,903.00000 | 2,019 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | 51.00000 | 39 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | 2,284.00000 | 2,405 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 48.00000 | 36 | 26.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 2,380.00000 | 2,502 | 26.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | 44.00000 | 34 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | 2,477.00000 | 2,600 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | 41.00000 | 32 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | 2,574.00000 | 2,698 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | 97.00000 | 74 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | 1,580.00000 | 1,690 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | 62.00000 | 46 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | 2,044.00000 | 2,163 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | 53.00000 | 40 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | 2,236.00000 | 2,356 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | 62.00000 | 46 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | 2,044.00000 | 2,163 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | 49.00000 | 37 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | 2,332.00000 | 2,453 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | 46.00000 | 35 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | 2,428.00000 | 2,551 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | 43.00000 | 33 | 26.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | 2,525.00000 | 2,649 | 26.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 182.00000 | 143 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,015.00000 | 1,109 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Call | | 36.00000 | 28 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Put | | 2,769.00000 | 2,894 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 234.00000 | 187 | 20.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 817.00000 | 903 | 20.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 142.00000 | 110 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,225.00000 | 1,326 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | 89.00000 | 67 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | 1,671.00000 | 1,783 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | 150.00000 | 116 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | 1,182.00000 | 1,282 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Call | | 351.00000 | 287 | 19.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Put | | 533.00000 | 603 | 19.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 317.00000 | 258 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 600.00000 | 674 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | 259.00000 | 208 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | 742.00000 | 824 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 157.00000 | 122 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,140.00000 | 1,238 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 333.00000 | 272 | 19.54 | 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 | 13.80 | Put | | | 566.00000 | 638 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Call | | | 369.00000 | 303 | 19.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Put | | | 501.00000 | 569 | 19.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 192.00000 | 151 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 974.00000 | 1,067 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | | 408.00000 | 337 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | | 440.00000 | 503 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Call | | | 5,468.00000 | 5,334 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Put | | | 0.00000 | 0 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 3,971.00000 | 3,838 | 33.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 3.00000 | 4 | 33.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 2,485.00000 | 2,352 | 26.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 17.00000 | 18 | 26.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Call | | | 1,041.00000 | 927 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Put | | | 74.00000 | 93 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Call | | | 23.00000 | 18 | 30.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Put | | | 3,555.00000 | 3,684 | 30.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Call | | | 10.00000 | 8 | 34.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Put | | | 5,042.00000 | 5,174 | 34.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Call | | | 4.00000 | 3 | 37.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Put | | | 6,537.00000 | 6,670 | 37.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Call | | | 5,918.00000 | 5,784 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Put | | | 0.00000 | 0 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 4,419.00000 | 4,285 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 1.00000 | 1 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 2,928.00000 | 2,795 | 28.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 10.00000 | 11 | 28.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Call | | | 1,463.00000 | 1,333 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Put | | | 45.00000 | 49 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Call | | | 29.00000 | 23 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Put | | | 3,112.00000 | 3,239 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Call | | | 13.00000 | 10 | 33.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Put | | | 4,595.00000 | 4,726 | 33.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Call | | | 6.00000 | 4 | 37.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Put | | | 6,088.00000 | 6,221 | 37.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Call | | | 6,168.00000 | 6,034 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Put | | | 0.00000 | 0 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Call | | | 4,668.00000 | 4,535 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Put | | | 1.00000 | 1 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 3,175.00000 | 3,042 | 29.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 8.00000 | 8 | 29.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Call | | | 1,705.00000 | 1,573 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Put | | | 37.00000 | 39 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Call | | | 34.00000 | 26 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Put | | | 2,866.00000 | 2,992 | 27.92 | 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 | 17.90 | Call | | 15.00000 | 12 | 32.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.90 | Put | | 4,347.00000 | 4,478 | 32.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Call | | 6.00000 | 5 | 36.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Put | | 5,839.00000 | 5,971 | 36.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Call | | 1,001.00000 | 888 | 17.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Put | | 83.00000 | 104 | 17.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Call | | 1,130.00000 | 1,008 | 17.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Put | | 62.00000 | 74 | 17.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Call | | 961.00000 | 850 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Put | | 93.00000 | 116 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Call | | 884.00000 | 776 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Put | | 116.00000 | 142 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Call | | 1,177.00000 | 1,050 | 17.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Put | | 59.00000 | 66 | 17.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Call | | 1,083.00000 | 967 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Put | | 65.00000 | 83 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | 847.00000 | 741 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | 129.00000 | 157 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Call | | 528.00000 | 442 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Put | | 310.00000 | 358 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Call | | 961.00000 | 850 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Put | | 93.00000 | 116 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Call | | 613.00000 | 521 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Put | | 245.00000 | 287 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.90 | Call | | 3,672.00000 | 3,539 | 32.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.90 | Put | | 5.00000 | 5 | 32.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.90 | Call | | 2,681.00000 | 2,548 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.90 | Put | | 14.00000 | 14 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.90 | Call | | 25.00000 | 20 | 29.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.90 | Put | | 3,358.00000 | 3,486 | 29.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.90 | Call | | 8.00000 | 7 | 35.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.90 | Put | | 5,341.00000 | 5,473 | 35.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.90 | Call | | 3.00000 | 2 | 39.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.90 | Put | | 7,335.00000 | 7,468 | 39.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.00 | Call | | 4,568.00000 | 4,435 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.00 | Put | | 1.00000 | 1 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.00 | Call | | 3,573.00000 | 3,439 | 31.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.00 | Put | | 5.00000 | 5 | 31.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.00 | Call | | 2,583.00000 | 2,450 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.00 | Put | | 15.00000 | 16 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.00 | Call | | 1,608.00000 | 1,477 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.00 | Put | | 40.00000 | 43 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.00 | Call | | 24.00000 | 19 | 30.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.00 | Put | | 3,456.00000 | 3,585 | 30.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.00 | Call | | 8.00000 | 6 | 35.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 19.00 | Put | | 5,440.00000 | 5,572 | 35.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.00 | Call | | 3.00000 | 2 | 39.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.00 | Put | | 7,435.00000 | 7,568 | 39.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.10 | Call | | 4,469.00000 | 4,335 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.10 | Put | | 1.00000 | 1 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.10 | Call | | 3,473.00000 | 3,340 | 31.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.10 | Put | | 6.00000 | 6 | 31.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.10 | Call | | 1,511.00000 | 1,381 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.10 | Put | | 44.00000 | 47 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.10 | Call | | 7.00000 | 6 | 35.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.10 | Put | | 5,540.00000 | 5,672 | 35.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.10 | Call | | 3.00000 | 2 | 39.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.10 | Put | | 7,535.00000 | 7,668 | 39.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.15 | Call | | 3,424.00000 | 3,290 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.15 | Put | | 6.00000 | 6 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.15 | Call | | 2,436.00000 | 2,303 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.15 | Put | | 18.00000 | 19 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.15 | Call | | 22.00000 | 18 | 30.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.15 | Put | | 3,605.00000 | 3,734 | 30.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.15 | Call | | 7.00000 | 6 | 35.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.15 | Put | | 5,590.00000 | 5,722 | 35.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.15 | Call | | 3.00000 | 2 | 39.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.15 | Put | | 7,585.00000 | 7,718 | 39.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.30 | Call | | 4,269.00000 | 4,136 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.30 | Put | | 2.00000 | 2 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.30 | Call | | 3,275.00000 | 3,141 | 30.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.30 | Put | | 7.00000 | 7 | 30.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.30 | Call | | 2,289.00000 | 2,157 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.30 | Put | | 21.00000 | 23 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.30 | Call | | 1,319.00000 | 1,190 | 18.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.30 | Put | | 52.00000 | 57 | 18.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.30 | Call | | 21.00000 | 17 | 31.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.30 | Put | | 3,753.00000 | 3,883 | 31.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.30 | Call | | 7.00000 | 5 | 36.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.30 | Put | | 5,739.00000 | 5,871 | 36.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.30 | Call | | 2.00000 | 2 | 40.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.30 | Put | | 7,735.00000 | 7,868 | 40.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.40 | Call | | 4,170.00000 | 4,037 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.40 | Put | | 2.00000 | 3 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.40 | Call | | 2,192.00000 | 2,060 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.40 | Put | | 24.00000 | 26 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.40 | Call | | 1,224.00000 | 1,096 | 17.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.40 | Put | | 57.00000 | 62 | 17.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.40 | Call | | 20.00000 | 16 | 31.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.40 | Put | | 3,852.00000 | 3,982 | 31.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 21.40 | Call | | | 2.00000 | 2 | 40.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.40 | Put | | | 7,835.00000 | 7,968 | 40.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 4,120.00000 | 3,987 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 3.00000 | 3 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 3,126.00000 | 2,992 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 8.00000 | 9 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.45 | Call | | | 2,143.00000 | 2,011 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.45 | Put | | | 25.00000 | 28 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.45 | Call | | | 19.00000 | 16 | 31.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.45 | Put | | | 3,902.00000 | 4,032 | 31.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.45 | Call | | | 6.00000 | 5 | 36.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.45 | Put | | | 5,889.00000 | 6,021 | 36.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.45 | Call | | | 2.00000 | 2 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.45 | Put | | | 7,885.00000 | 8,018 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.50 | Call | | | 4,070.00000 | 3,937 | 34.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.50 | Put | | | 3.00000 | 3 | 34.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 3,076.00000 | 2,943 | 28.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 9.00000 | 9 | 28.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.50 | Call | | | 2,094.00000 | 1,963 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.50 | Put | | | 27.00000 | 29 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.50 | Call | | | 19.00000 | 15 | 32.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.50 | Put | | | 3,951.00000 | 4,081 | 32.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.50 | Call | | | 6.00000 | 5 | 36.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.50 | Put | | | 5,939.00000 | 6,071 | 36.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.50 | Call | | | 2.00000 | 2 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.50 | Put | | | 7,935.00000 | 8,068 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 2,977.00000 | 2,844 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 10.00000 | 10 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.60 | Call | | | 1,997.00000 | 1,865 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.60 | Put | | | 30.00000 | 31 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.60 | Call | | | 18.00000 | 14 | 32.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.60 | Put | | | 4,050.00000 | 4,180 | 32.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.60 | Call | | | 6.00000 | 5 | 36.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.60 | Put | | | 6,038.00000 | 6,171 | 36.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.60 | Call | | | 2.00000 | 2 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.60 | Put | | | 8,035.00000 | 8,168 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 0.00000 | 3,887 | 34.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 0.00000 | 3 | 34.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 0.00000 | 2,894 | 28.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 0.00000 | 10 | 28.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.55 | Call | | | 0.00000 | 1,914 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.55 | Put | | | 0.00000 | 30 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.55 | Call | | | 0.00000 | 15 | 32.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.55 | Put | | | 0.00000 | 4,131 | 32.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.55 | Call | | | 0.00000 | 5 | 36.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 19.55 | Put | | 0.00000 | 6,121 | 36.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.55 | Call | | 0.00000 | 2 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.55 | Put | | 0.00000 | 8,118 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | | | 13.66430 | 13.79970 | | 18.95 | 0.00 | 0 | 13,793.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | 685.00000 | 614 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | 686.00000 | 750 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | 666.00000 | 596 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | 716.00000 | 782 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | 707.00000 | 632 | 19.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | 657.00000 | 718 | 19.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | 729.00000 | 651 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | 629.00000 | 687 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | 751.00000 | 671 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | 602.00000 | 657 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | 823.00000 | 738 | 18.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | 523.00000 | 574 | 18.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Call | | 928.00000 | 837 | 18.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Put | | 428.00000 | 473 | 18.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 874.00000 | 787 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 474.00000 | 522 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | 901.00000 | 812 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | 451.00000 | 497 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | 984.00000 | 891 | 18.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | 384.00000 | 427 | 18.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | 1,013.00000 | 919 | 18.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | 363.00000 | 404 | 18.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | 1,043.00000 | 947 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | 343.00000 | 383 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | 751.00000 | 671 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | 602.00000 | 657 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | 666.00000 | 596 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | 716.00000 | 782 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | 729.00000 | 651 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | 629.00000 | 687 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 775.00000 | 693 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 575.00000 | 628 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 775.00000 | 693 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 575.00000 | 628 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | 848.00000 | 762 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | 499.00000 | 548 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Call | | 799.00000 | 715 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Put | | 549.00000 | 601 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | 707.00000 | 632 | 19.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | 657.00000 | 718 | 19.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | 1,043.00000 | 947 | 18.20 | 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 14/12/2009 Currency Future | 13.10 | Put | | | 343.00000 | 383 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 1,136.00000 | 1,036 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 287.00000 | 322 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Call | | | 1,105.00000 | 1,006 | 18.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Put | | | 305.00000 | 341 | 18.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 775.00000 | 693 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 575.00000 | 628 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | | 515.00000 | 459 | 20.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | | 1,015.00000 | 1,094 | 20.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 611.00000 | 546 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 811.00000 | 881 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 594.00000 | 530 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 844.00000 | 916 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 594.00000 | 530 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 844.00000 | 916 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 577.00000 | 515 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 877.00000 | 950 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 530.00000 | 472 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 980.00000 | 1,058 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | | 474.00000 | 421 | 20.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | | 1,124.00000 | 1,207 | 20.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 501.00000 | 446 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,051.00000 | 1,131 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 487.00000 | 433 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,087.00000 | 1,169 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 461.00000 | 409 | 20.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 1,161.00000 | 1,245 | 20.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 371.00000 | 329 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,471.00000 | 1,564 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 381.00000 | 338 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 1,431.00000 | 1,523 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 436.00000 | 387 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,236.00000 | 1,323 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | | 413.00000 | 366 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | | 1,313.00000 | 1,402 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 391.00000 | 347 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | | 1,391.00000 | 1,482 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | | 352.00000 | 311 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | | 1,552.00000 | 1,647 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 334.00000 | 295 | 22.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 1,634.00000 | 1,731 | 22.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | | 317.00000 | 281 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | | 1,717.00000 | 1,816 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 260.00000 | 230 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 2,060.00000 | 2,165 | 23.45 | 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 | 14.10 | Call | | | 577.00000 | 515 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 877.00000 | 950 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 545.00000 | 486 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 945.00000 | 1,021 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 647.00000 | 579 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 747.00000 | 814 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 436.00000 | 387 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,236.00000 | 1,323 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 561.00000 | 500 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 911.00000 | 986 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 448.00000 | 398 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,198.00000 | 1,284 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 424.00000 | 377 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,275.00000 | 1,362 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 402.00000 | 356 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 1,352.00000 | 1,442 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 325.00000 | 288 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 1,676.00000 | 1,774 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 666.00000 | 596 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 716.00000 | 782 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 629.00000 | 562 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 779.00000 | 848 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 561.00000 | 500 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 911.00000 | 986 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 448.00000 | 398 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,198.00000 | 1,284 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 361.00000 | 320 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 1,511.00000 | 1,606 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 424.00000 | 377 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,275.00000 | 1,362 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 343.00000 | 303 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 1,593.00000 | 1,689 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 647.00000 | 579 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 747.00000 | 814 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 487.00000 | 433 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,087.00000 | 1,169 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 371.00000 | 329 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,471.00000 | 1,564 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 501.00000 | 446 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,051.00000 | 1,131 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 5,501.00000 | 5,366 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 1.00000 | 1 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 4,020.00000 | 3,885 | 26.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 20.00000 | 20 | 26.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 2,552.00000 | 2,420 | 20.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 11.30 | Put | | 53.00000 | 56 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Call | | 1,236.00000 | 1,132 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Put | | 236.00000 | 267 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Call | | 236.00000 | 206 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Put | | 2,236.00000 | 2,341 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Call | | 106.00000 | 91 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Put | | 3,607.00000 | 3,727 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Call | | 50.00000 | 43 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Put | | 5,050.00000 | 5,179 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Call | | 27.00000 | 24 | 29.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Put | | 6,527.00000 | 6,659 | 29.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Call | | 5,950.00000 | 5,815 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Put | | 0.00000 | 0 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Call | | 4,459.00000 | 4,325 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Put | | 9.00000 | 11 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Call | | 2,991.00000 | 2,857 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Put | | 42.00000 | 43 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Call | | 1,591.00000 | 1,473 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Put | | 141.00000 | 158 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Call | | 294.00000 | 260 | 22.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Put | | 1,844.00000 | 1,946 | 22.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Call | | 134.00000 | 115 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Put | | 3,184.00000 | 3,301 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Call | | 63.00000 | 53 | 27.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Put | | 4,613.00000 | 4,739 | 27.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Call | | 31.00000 | 27 | 29.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Put | | 6,081.00000 | 6,213 | 29.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Call | | 6,200.00000 | 6,065 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Put | | 0.00000 | 0 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Call | | 4,706.00000 | 4,571 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Put | | 6.00000 | 7 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Call | | 3,235.00000 | 3,102 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Put | | 35.00000 | 37 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Call | | 1,803.00000 | 1,683 | 18.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Put | | 103.00000 | 119 | 18.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Call | | 152.00000 | 132 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Put | | 2,953.00000 | 3,067 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Call | | 71.00000 | 61 | 27.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Put | | 4,372.00000 | 4,496 | 27.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Call | | 34.00000 | 30 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Put | | 5,834.00000 | 5,965 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 874.00000 | 787 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 474.00000 | 522 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 1,169.00000 | 1,067 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 269.00000 | 303 | 17.93 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 12.60 | Call | | 1,389.00000 | 1,272 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Put | | 189.00000 | 208 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Call | | 1,312.00000 | 1,199 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Put | | 212.00000 | 234 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 1,169.00000 | 1,067 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 269.00000 | 303 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Call | | 1,274.00000 | 1,165 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Put | | 224.00000 | 251 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Call | | 1,202.00000 | 1,099 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Put | | 252.00000 | 285 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Call | | 1,073.00000 | 976 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Put | | 324.00000 | 362 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Call | | 956.00000 | 864 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Put | | 406.00000 | 449 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | 611.00000 | 546 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | 811.00000 | 881 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | 901.00000 | 812 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | 451.00000 | 497 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | 1,013.00000 | 919 | 18.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | 363.00000 | 404 | 18.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | 984.00000 | 891 | 18.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | 384.00000 | 427 | 18.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | 577.00000 | 515 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | 877.00000 | 950 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | 848.00000 | 762 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | 499.00000 | 548 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | 629.00000 | 562 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | 779.00000 | 848 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | 823.00000 | 738 | 18.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | 523.00000 | 574 | 18.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.10 | Call | | 3,725.00000 | 3,590 | 25.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.10 | Put | | 25.00000 | 26 | 25.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.10 | Call | | 2,747.00000 | 2,614 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.10 | Put | | 47.00000 | 50 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.10 | Call | | 118.00000 | 101 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.10 | Put | | 3,418.00000 | 3,537 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.10 | Call | | 43.00000 | 37 | 28.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.10 | Put | | 5,344.00000 | 5,473 | 28.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.10 | Call | | 21.00000 | 19 | 31.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.10 | Put | | 7,322.00000 | 7,455 | 31.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.20 | Call | | 4,607.00000 | 4,473 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.20 | Put | | 7.00000 | 8 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.20 | Call | | 3,626.00000 | 3,492 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.20 | Put | | 27.00000 | 28 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.20 | Call | | 2,650.00000 | 2,517 | 21.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 11.20 | Put | | 50.00000 | 53 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.20 | Call | | 1,717.00000 | 1,598 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.20 | Put | | 117.00000 | 133 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.20 | Call | | 112.00000 | 96 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.20 | Put | | 3,512.00000 | 3,632 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.20 | Call | | 41.00000 | 35 | 28.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.20 | Put | | 5,442.00000 | 5,571 | 28.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.20 | Call | | 21.00000 | 18 | 31.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.20 | Put | | 7,421.00000 | 7,554 | 31.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.35 | Call | | 3,479.00000 | 3,345 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.35 | Put | | 30.00000 | 31 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.35 | Call | | 2,504.00000 | 2,372 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.35 | Put | | 54.00000 | 57 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.35 | Call | | 104.00000 | 89 | 26.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.35 | Put | | 3,654.00000 | 3,775 | 26.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.35 | Call | | 38.00000 | 33 | 28.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.35 | Put | | 5,589.00000 | 5,719 | 28.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.35 | Call | | 20.00000 | 18 | 31.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.35 | Put | | 7,570.00000 | 7,703 | 31.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.30 | Call | | 4,508.00000 | 4,374 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.30 | Put | | 9.00000 | 10 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.30 | Call | | 3,528.00000 | 3,394 | 24.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.30 | Put | | 29.00000 | 30 | 24.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.30 | Call | | 1,633.00000 | 1,514 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.30 | Put | | 133.00000 | 150 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.30 | Call | | 301.00000 | 266 | 22.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.30 | Put | | 1,801.00000 | 1,902 | 22.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.30 | Call | | 39.00000 | 34 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.30 | Put | | 5,540.00000 | 5,670 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.30 | Call | | 20.00000 | 18 | 31.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.30 | Put | | 7,521.00000 | 7,654 | 31.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.50 | Call | | 4,312.00000 | 4,179 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.50 | Put | | 12.00000 | 14 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.50 | Call | | 3,333.00000 | 3,199 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.50 | Put | | 33.00000 | 35 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.50 | Call | | 2,358.00000 | 2,227 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.50 | Put | | 58.00000 | 63 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.50 | Call | | 1,468.00000 | 1,351 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.50 | Put | | 169.00000 | 187 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.50 | Call | | 273.00000 | 241 | 23.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.50 | Put | | 1,973.00000 | 2,077 | 23.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.50 | Call | | 96.00000 | 83 | 26.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.50 | Put | | 3,797.00000 | 3,918 | 26.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.50 | Call | | 36.00000 | 31 | 28.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.50 | Put | | 5,736.00000 | 5,867 | 28.69 | 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 | 21.50 | Call | | | 19.00000 | 17 | 32.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.50 | Put | | | 7,720.00000 | 7,853 | 32.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.65 | Call | | | 4,166.00000 | 4,033 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.65 | Put | | | 16.00000 | 18 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.65 | Call | | | 3,186.00000 | 3,053 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.65 | Put | | | 37.00000 | 39 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 2,213.00000 | 2,083 | 18.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 64.00000 | 68 | 18.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 1,350.00000 | 1,233 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 200.00000 | 219 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.65 | Call | | | 253.00000 | 224 | 23.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.65 | Put | | | 2,104.00000 | 2,210 | 23.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.65 | Call | | | 90.00000 | 77 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.65 | Put | | | 3,940.00000 | 4,062 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.65 | Call | | | 33.00000 | 29 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.65 | Put | | | 5,884.00000 | 6,015 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.65 | Call | | | 19.00000 | 16 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.65 | Put | | | 7,869.00000 | 8,002 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 4,117.00000 | 3,983 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 17.00000 | 19 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.70 | Call | | | 3,138.00000 | 3,004 | 23.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.70 | Put | | | 38.00000 | 40 | 23.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 2,165.00000 | 2,037 | 18.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 65.00000 | 73 | 18.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.70 | Call | | | 247.00000 | 218 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.70 | Put | | | 2,148.00000 | 2,253 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.70 | Call | | | 88.00000 | 75 | 26.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.70 | Put | | | 3,988.00000 | 4,110 | 26.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.70 | Call | | | 33.00000 | 28 | 28.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.70 | Put | | | 5,933.00000 | 6,064 | 28.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.70 | Call | | | 18.00000 | 16 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.70 | Put | | | 7,919.00000 | 8,052 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 4,068.00000 | 3,934 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 19.00000 | 20 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.75 | Call | | | 3,089.00000 | 2,955 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.75 | Put | | | 39.00000 | 41 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 2,117.00000 | 1,992 | 18.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 67.00000 | 78 | 18.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.75 | Call | | | 242.00000 | 212 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.75 | Put | | | 2,192.00000 | 2,297 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.75 | Call | | | 85.00000 | 73 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.75 | Put | | | 4,036.00000 | 4,158 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.75 | Call | | | 32.00000 | 28 | 29.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.75 | Put | | | 5,982.00000 | 6,114 | 29.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.75 | Call | | | 18.00000 | 15 | 32.26 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 21.75 | Put | | 7,968.00000 | 8,101 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.85 | Call | | 3,971.00000 | 3,836 | 26.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.85 | Put | | 21.00000 | 21 | 26.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.85 | Call | | 2,024.00000 | 1,902 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.85 | Put | | 74.00000 | 88 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.85 | Call | | 229.00000 | 200 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.85 | Put | | 2,280.00000 | 2,385 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.85 | Call | | 81.00000 | 69 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.85 | Put | | 4,132.00000 | 4,255 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.85 | Call | | 17.00000 | 15 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.85 | Put | | 8,068.00000 | 8,200 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.80 | Call | | 0.00000 | 2,906 | 22.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.80 | Put | | 0.00000 | 42 | 22.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.80 | Call | | 0.00000 | 1,947 | 18.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.80 | Put | | 0.00000 | 83 | 18.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.80 | Call | | 0.00000 | 71 | 26.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.80 | Put | | 0.00000 | 4,207 | 26.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.80 | Call | | 0.00000 | 28 | 29.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.80 | Put | | 0.00000 | 6,163 | 29.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.80 | Call | | 0.00000 | 15 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.80 | Put | | 0.00000 | 8,151 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | | | 13.89480 | 14.03060 | | 19.15 | 0.00 | 0 | 27.00 |
| £ / R On 15/03/2010 Currency Future | 14.05 | Call | | 879.00000 | 805 | 19.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.05 | Put | | 898.00000 | 961 | 19.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.95 | Call | | 919.00000 | 842 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.95 | Put | | 839.00000 | 897 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.85 | Call | | 961.00000 | 881 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.85 | Put | | 781.00000 | 836 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.75 | Call | | 1,005.00000 | 923 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.75 | Put | | 725.00000 | 778 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.55 | Call | | 1,099.00000 | 1,012 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.55 | Put | | 619.00000 | 668 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.60 | Call | | 1,075.00000 | 989 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.60 | Put | | 645.00000 | 694 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.45 | Call | | 1,150.00000 | 1,060 | 18.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.45 | Put | | 569.00000 | 615 | 18.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.30 | Call | | 1,229.00000 | 1,136 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.30 | Put | | 499.00000 | 541 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Call | | 1,028.00000 | 944 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Put | | 697.00000 | 750 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.90 | Call | | 940.00000 | 861 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.90 | Put | | 809.00000 | 866 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.80 | Call | | 983.00000 | 902 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.80 | Put | | 752.00000 | 807 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.50 | Call | | 1,124.00000 | 1,036 | 18.53 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 13.50 | Put | | 594.00000 | 641 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.65 | Call | | 1,051.00000 | 967 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.65 | Put | | 671.00000 | 722 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.50 | Call | | 4,549.00000 | 4,417 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.50 | Put | | 18.00000 | 22 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.50 | Call | | 3,580.00000 | 3,446 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.50 | Put | | 49.00000 | 52 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.50 | Call | | 2,622.00000 | 2,491 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.50 | Put | | 92.00000 | 96 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.50 | Call | | 1,762.00000 | 1,645 | 17.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.50 | Put | | 232.00000 | 250 | 17.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.50 | Call | | 725.00000 | 662 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.50 | Put | | 1,194.00000 | 1,267 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.50 | Call | | 484.00000 | 440 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.50 | Put | | 1,953.00000 | 2,045 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.50 | Call | | 331.00000 | 298 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.50 | Put | | 2,800.00000 | 2,903 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.50 | Call | | 229.00000 | 206 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.50 | Put | | 3,698.00000 | 3,811 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.60 | Call | | 4,452.00000 | 4,320 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.60 | Put | | 21.00000 | 25 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.60 | Call | | 3,482.00000 | 3,349 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.60 | Put | | 52.00000 | 54 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.60 | Call | | 2,530.00000 | 2,398 | 18.26 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.60 | Put | | 99.00000 | 103 | 18.26 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.60 | Call | | 1,687.00000 | 1,572 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.60 | Put | | 257.00000 | 277 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.60 | Call | | 695.00000 | 634 | 20.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.60 | Put | | 1,264.00000 | 1,339 | 20.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.60 | Call | | 466.00000 | 424 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.60 | Put | | 2,035.00000 | 2,129 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.60 | Call | | 318.00000 | 287 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.60 | Put | | 2,888.00000 | 2,992 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.60 | Call | | 221.00000 | 199 | 25.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.60 | Put | | 3,790.00000 | 3,904 | 25.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.70 | Call | | 4,355.00000 | 4,224 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.70 | Put | | 25.00000 | 29 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.70 | Call | | 3,385.00000 | 3,252 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.70 | Put | | 54.00000 | 57 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.70 | Call | | 2,438.00000 | 2,305 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.70 | Put | | 107.00000 | 110 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.70 | Call | | 1,614.00000 | 1,500 | 17.57 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.70 | Put | | 283.00000 | 305 | 17.57 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.70 | Call | | 666.00000 | 608 | 20.64 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.70 | Put | | 1,336.00000 | 1,413 | 20.64 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 15.70 | Call | | | 449.00000 | 408 | 22.50 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.70 | Put | | | 2,118.00000 | 2,213 | 22.50 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.70 | Call | | | 306.00000 | 276 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.70 | Put | | | 2,976.00000 | 3,081 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.70 | Call | | | 214.00000 | 192 | 25.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.70 | Put | | | 3,883.00000 | 3,997 | 25.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 4,259.00000 | 4,128 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 28.00000 | 33 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 3,288.00000 | 3,155 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 57.00000 | 60 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 2,346.00000 | 2,213 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 116.00000 | 118 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.80 | Call | | | 1,543.00000 | 1,431 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.80 | Put | | | 312.00000 | 336 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.80 | Call | | | 639.00000 | 583 | 20.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.80 | Put | | | 1,409.00000 | 1,488 | 20.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.80 | Call | | | 432.00000 | 393 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.80 | Put | | | 2,202.00000 | 2,298 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.80 | Call | | | 295.00000 | 266 | 24.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.80 | Put | | | 3,064.00000 | 3,171 | 24.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.80 | Call | | | 206.00000 | 186 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.80 | Put | | | 3,976.00000 | 4,091 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 4,116.00000 | 3,984 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 35.00000 | 39 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 3,142.00000 | 3,010 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 61.00000 | 65 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.95 | Call | | | 2,210.00000 | 2,079 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.95 | Put | | | 130.00000 | 135 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.95 | Call | | | 1,439.00000 | 1,333 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.95 | Put | | | 359.00000 | 388 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.95 | Call | | | 601.00000 | 548 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.95 | Put | | | 1,521.00000 | 1,603 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.95 | Call | | | 409.00000 | 371 | 22.95 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.95 | Put | | | 2,329.00000 | 2,427 | 22.95 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.95 | Call | | | 279.00000 | 251 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.95 | Put | | | 3,198.00000 | 3,306 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.95 | Call | | | 196.00000 | 176 | 25.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.95 | Put | | | 4,116.00000 | 4,231 | 25.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 4,211.00000 | 4,080 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 31.00000 | 36 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 3,239.00000 | 3,106 | 20.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 58.00000 | 62 | 20.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 2,301.00000 | 2,167 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 120.00000 | 122 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.85 | Call | | | 1,508.00000 | 1,397 | 17.60 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 12.85 | Put | | | 327.00000 | 352 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.85 | Call | | | 626.00000 | 571 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.85 | Put | | | 1,446.00000 | 1,526 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.85 | Call | | | 425.00000 | 386 | 22.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.85 | Put | | | 2,244.00000 | 2,341 | 22.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.85 | Call | | | 290.00000 | 261 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.85 | Put | | | 3,109.00000 | 3,216 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.85 | Call | | | 203.00000 | 183 | 25.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.85 | Put | | | 4,022.00000 | 4,138 | 25.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.55 | Call | | | 4,500.00000 | 4,368 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.55 | Put | | | 20.00000 | 23 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 3,531.00000 | 3,398 | 21.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 51.00000 | 53 | 21.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 2,576.00000 | 2,444 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 95.00000 | 99 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 1,724.00000 | 1,608 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 244.00000 | 263 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.55 | Call | | | 710.00000 | 648 | 20.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.55 | Put | | | 1,229.00000 | 1,303 | 20.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.55 | Call | | | 475.00000 | 432 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.55 | Put | | | 1,994.00000 | 2,087 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.55 | Call | | | 324.00000 | 292 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.55 | Put | | | 2,844.00000 | 2,948 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.55 | Call | | | 225.00000 | 202 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.55 | Put | | | 3,744.00000 | 3,858 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 4,307.00000 | 4,176 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 27.00000 | 31 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 3,336.00000 | 3,203 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 56.00000 | 59 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 2,392.00000 | 2,259 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 111.00000 | 114 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.75 | Call | | | 1,578.00000 | 1,465 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.75 | Put | | | 297.00000 | 320 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.75 | Call | | | 653.00000 | 595 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.75 | Put | | | 1,372.00000 | 1,451 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.75 | Call | | | 441.00000 | 401 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.75 | Put | | | 2,160.00000 | 2,256 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.75 | Call | | | 301.00000 | 271 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.75 | Put | | | 3,020.00000 | 3,126 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.75 | Call | | | 210.00000 | 189 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.75 | Put | | | 3,929.00000 | 4,044 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.65 | Call | | | 4,404.00000 | 4,272 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.65 | Put | | | 23.00000 | 27 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 3,434.00000 | 3,300 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 53.00000 | 56 | 21.18 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 2,484.00000 | 2,351 | 18.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.65 | Put | | | 103.00000 | 106 | 18.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 1,650.00000 | 1,536 | 17.56 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 270.00000 | 291 | 17.56 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.65 | Call | | | 681.00000 | 621 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.65 | Put | | | 1,300.00000 | 1,376 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 457.00000 | 416 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 2,077.00000 | 2,171 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.65 | Call | | | 312.00000 | 281 | 23.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.65 | Put | | | 2,932.00000 | 3,037 | 23.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.65 | Call | | | 217.00000 | 195 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.65 | Put | | | 3,837.00000 | 3,951 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.90 | Call | | | 4,163.00000 | 4,033 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.90 | Put | | | 33.00000 | 38 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 3,190.00000 | 3,058 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 60.00000 | 63 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.90 | Call | | | 2,255.00000 | 2,121 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.90 | Put | | | 125.00000 | 127 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.90 | Call | | | 1,473.00000 | 1,363 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.90 | Put | | | 343.00000 | 368 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.90 | Call | | | 614.00000 | 559 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.90 | Put | | | 1,483.00000 | 1,565 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.90 | Call | | | 417.00000 | 379 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.90 | Put | | | 2,286.00000 | 2,384 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.90 | Call | | | 284.00000 | 256 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.90 | Put | | | 3,154.00000 | 3,261 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.90 | Call | | | 200.00000 | 180 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.90 | Put | | | 4,069.00000 | 4,185 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 1,028.00000 | 944 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 697.00000 | 750 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 4,744.00000 | 4,611 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 14.00000 | 16 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 3,776.00000 | 3,641 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 45.00000 | 47 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 2,809.00000 | 2,678 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 78.00000 | 83 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 1,917.00000 | 1,797 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 187.00000 | 202 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.30 | Call | | | 789.00000 | 722 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.30 | Put | | | 1,059.00000 | 1,127 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.30 | Call | | | 523.00000 | 476 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.30 | Put | | | 1,792.00000 | 1,881 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.30 | Call | | | 358.00000 | 323 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.30 | Put | | | 2,627.00000 | 2,728 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.30 | Call | | | 246.00000 | 221 | 24.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.30 | Put | | 3,515.00000 | 3,626 | 24.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.30 | Call | | 119.00000 | 105 | 26.95 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.30 | Put | | 5,389.00000 | 5,511 | 26.95 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.30 | Call | | 50.00000 | 43 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.30 | Put | | 7,319.00000 | 7,448 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.45 | Call | | 4,598.00000 | 4,465 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.45 | Put | | 17.00000 | 20 | 23.96 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.45 | Call | | 3,629.00000 | 3,495 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.45 | Put | | 48.00000 | 50 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.45 | Call | | 2,669.00000 | 2,537 | 18.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.45 | Put | | 88.00000 | 93 | 18.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.45 | Call | | 1,800.00000 | 1,682 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.45 | Put | | 220.00000 | 237 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.45 | Call | | 493.00000 | 449 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.45 | Put | | 1,913.00000 | 2,004 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.45 | Call | | 233.00000 | 210 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.45 | Put | | 3,652.00000 | 3,765 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.45 | Call | | 113.00000 | 100 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.45 | Put | | 5,533.00000 | 5,655 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.45 | Call | | 46.00000 | 40 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.45 | Put | | 7,466.00000 | 7,595 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.55 | Call | | 109.00000 | 96 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.55 | Put | | 5,629.00000 | 5,752 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.55 | Call | | 44.00000 | 38 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.55 | Put | | 7,564.00000 | 7,693 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.60 | Call | | 108.00000 | 95 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.60 | Put | | 5,677.00000 | 5,800 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.60 | Call | | 43.00000 | 37 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.60 | Put | | 7,612.00000 | 7,743 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.75 | Call | | 102.00000 | 90 | 27.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.75 | Put | | 5,821.00000 | 5,945 | 27.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.75 | Call | | 40.00000 | 35 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.75 | Put | | 7,759.00000 | 7,890 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.85 | Call | | 99.00000 | 87 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.85 | Put | | 5,918.00000 | 6,042 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.85 | Call | | 38.00000 | 33 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.85 | Put | | 7,857.00000 | 7,988 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.90 | Call | | 97.00000 | 85 | 27.50 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.90 | Put | | 5,966.00000 | 6,090 | 27.50 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.90 | Call | | 37.00000 | 32 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.90 | Put | | 7,907.00000 | 8,037 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.95 | Call | | 95.00000 | 83 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.95 | Put | | 6,015.00000 | 6,138 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.95 | Call | | 36.00000 | 31 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.95 | Put | | 7,956.00000 | 8,087 | 27.77 | 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 | 10.05 | Call | | 4,021.00000 | 3,886 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.05 | Put | | 40.00000 | 41 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.05 | Call | | 3,045.00000 | 2,915 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.05 | Put | | 64.00000 | 70 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.05 | Call | | 2,121.00000 | 1,997 | 17.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.05 | Put | | 140.00000 | 152 | 17.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.05 | Call | | 1,373.00000 | 1,274 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.05 | Put | | 392.00000 | 429 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.05 | Call | | 395.00000 | 357 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.05 | Put | | 2,414.00000 | 2,512 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.05 | Call | | 190.00000 | 169 | 25.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.05 | Put | | 4,209.00000 | 4,324 | 25.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.05 | Call | | 92.00000 | 79 | 27.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.05 | Put | | 6,112.00000 | 6,235 | 27.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.05 | Call | | 34.00000 | 30 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.05 | Put | | 8,054.00000 | 8,185 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | | | 14.12070 | 14.25730 | | 19.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Call | | 1,450.00000 | 1,354 | 18.15 | 12,186,000.00 | 9 | 12,188.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Put | | 593.00000 | 633 | 18.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.25 | Call | | 1,065.00000 | 987 | 19.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.25 | Put | | 1,058.00000 | 1,116 | 19.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Call | | 374.00000 | 342 | 24.12 | 3,078,000.00 | 9 | 12,188.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Put | | 3,617.00000 | 3,721 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Call | | 1,046.00000 | 969 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Put | | 1,089.00000 | 1,148 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.20 | Call | | 1,084.00000 | 1,005 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.20 | Put | | 1,027.00000 | 1,084 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Call | | 1,104.00000 | 1,023 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Put | | 997.00000 | 1,053 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Call | | 1,124.00000 | 1,042 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Put | | 967.00000 | 1,022 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | 1,187.00000 | 1,102 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | 879.00000 | 931 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Call | | 1,276.00000 | 1,187 | 18.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Put | | 769.00000 | 817 | 18.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Call | | 1,253.00000 | 1,165 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Put | | 796.00000 | 845 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.65 | Call | | 1,323.00000 | 1,233 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.65 | Put | | 716.00000 | 762 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.55 | Call | | 1,373.00000 | 1,280 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.55 | Put | | 665.00000 | 709 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | 1,187.00000 | 1,102 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | 879.00000 | 931 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.05 | Call | | 1,145.00000 | 1,062 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.05 | Put | | 937.00000 | 991 | 19.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 14.00 | Call | | 1,165.00000 | 1,082 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Put | | 908.00000 | 961 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,208.00000 | 1,123 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 851.00000 | 902 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Call | | 1,299.00000 | 1,210 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Put | | 742.00000 | 789 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Call | | 1,230.00000 | 1,144 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Put | | 823.00000 | 873 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Call | | 1,299.00000 | 1,210 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Put | | 742.00000 | 789 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,208.00000 | 1,123 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 851.00000 | 902 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Call | | 1,398.00000 | 1,304 | 18.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Put | | 641.00000 | 683 | 18.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Call | | 1,424.00000 | 1,329 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Put | | 616.00000 | 658 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Call | | 1,532.00000 | 1,433 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Put | | 524.00000 | 562 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Call | | 1,477.00000 | 1,380 | 18.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Put | | 569.00000 | 609 | 18.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Call | | 942.00000 | 870 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Put | | 1,284.00000 | 1,350 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Call | | 1,028.00000 | 952 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Put | | 1,121.00000 | 1,181 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Call | | 2,159.00000 | 2,039 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Put | | 252.00000 | 268 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Call | | 1,794.00000 | 1,680 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Put | | 387.00000 | 409 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Call | | 731.00000 | 673 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Put | | 1,823.00000 | 1,903 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Call | | 534.00000 | 489 | 22.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Put | | 2,627.00000 | 2,718 | 22.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Call | | 391.00000 | 357 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Put | | 3,484.00000 | 3,587 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Call | | 294.00000 | 267 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Put | | 4,387.00000 | 4,496 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Call | | 2,198.00000 | 2,077 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Put | | 241.00000 | 256 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Call | | 1,829.00000 | 1,714 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Put | | 372.00000 | 393 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Call | | 1,504.00000 | 1,406 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Put | | 547.00000 | 585 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Call | | 743.00000 | 685 | 21.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Put | | 1,785.00000 | 1,864 | 21.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Call | | 543.00000 | 497 | 22.65 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.30 | Put | | 2,586.00000 | 2,676 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Call | | 397.00000 | 363 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Put | | 3,440.00000 | 3,542 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Call | | 299.00000 | 271 | 25.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Put | | 4,341.00000 | 4,451 | 25.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Call | | 5,662.00000 | 5,527 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Put | | 5.00000 | 6 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Call | | 4,204.00000 | 4,075 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Put | | 47.00000 | 54 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Call | | 2,778.00000 | 2,655 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Put | | 121.00000 | 134 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Call | | 1,627.00000 | 1,516 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Put | | 470.00000 | 495 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Call | | 577.00000 | 531 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Put | | 2,420.00000 | 2,510 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Call | | 364.00000 | 332 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Put | | 3,706.00000 | 3,811 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Call | | 237.00000 | 215 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Put | | 5,080.00000 | 5,194 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Call | | 158.00000 | 142 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Put | | 6,501.00000 | 6,621 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Call | | 6,109.00000 | 5,973 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Put | | 2.00000 | 3 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Call | | 4,634.00000 | 4,502 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Put | | 26.00000 | 31 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Call | | 3,186.00000 | 3,055 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Put | | 79.00000 | 85 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Call | | 1,936.00000 | 1,819 | 17.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Put | | 328.00000 | 348 | 17.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Call | | 663.00000 | 611 | 21.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Put | | 2,056.00000 | 2,140 | 21.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Call | | 416.00000 | 380 | 23.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Put | | 3,308.00000 | 3,409 | 23.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Call | | 269.00000 | 244 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Put | | 4,662.00000 | 4,774 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Call | | 179.00000 | 162 | 26.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Put | | 6,072.00000 | 6,191 | 26.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Call | | 6,359.00000 | 6,222 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Put | | 1.00000 | 2 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Call | | 4,876.00000 | 4,743 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Put | | 18.00000 | 22 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Call | | 3,429.00000 | 3,295 | 18.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Put | | 72.00000 | 74 | 18.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Call | | 2,121.00000 | 2,001 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Put | | 264.00000 | 281 | 17.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 15.40 | Call | | 719.00000 | 662 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Put | | 1,861.00000 | 1,942 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Call | | 449.00000 | 410 | 23.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Put | | 3,091.00000 | 3,189 | 23.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Call | | 290.00000 | 263 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Put | | 4,433.00000 | 4,543 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Call | | 191.00000 | 173 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Put | | 5,834.00000 | 5,952 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Call | | 4,779.00000 | 4,646 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Put | | 21.00000 | 25 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Call | | 3,819.00000 | 3,684 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Put | | 62.00000 | 64 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Call | | 2,866.00000 | 2,742 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Put | | 109.00000 | 121 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Call | | 2,046.00000 | 1,927 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Put | | 288.00000 | 306 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Call | | 975.00000 | 902 | 19.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Put | | 1,218.00000 | 1,281 | 19.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Call | | 696.00000 | 641 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Put | | 1,938.00000 | 2,020 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Call | | 509.00000 | 466 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Put | | 2,752.00000 | 2,845 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Call | | 3,917.00000 | 3,782 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Put | | 60.00000 | 61 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Call | | 2,955.00000 | 2,831 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Put | | 97.00000 | 110 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Call | | 1,010.00000 | 935 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Put | | 1,153.00000 | 1,214 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Call | | 526.00000 | 481 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Put | | 2,668.00000 | 2,760 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Call | | 386.00000 | 352 | 24.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Put | | 3,528.00000 | 3,631 | 24.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Call | | 4,924.00000 | 4,791 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Put | | 17.00000 | 20 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Call | | 3,966.00000 | 3,831 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Put | | 58.00000 | 60 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Call | | 2,999.00000 | 2,875 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Put | | 92.00000 | 104 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Call | | 369.00000 | 337 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Put | | 3,662.00000 | 3,766 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Call | | 894.00000 | 826 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Put | | 1,386.00000 | 1,455 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Call | | 643.00000 | 592 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Put | | 2,135.00000 | 2,221 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Call | | 470.00000 | 430 | 23.20 | 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 | 16.75 | Put | | | 2,963.00000 | 3,059 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Call | | | 348.00000 | 318 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Put | | | 3,841.00000 | 3,947 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Call | | | 821.00000 | 757 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Put | | | 1,563.00000 | 1,637 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Call | | | 595.00000 | 548 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Put | | | 2,337.00000 | 2,427 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Call | | | 435.00000 | 397 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Put | | | 3,178.00000 | 3,277 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Call | | | 325.00000 | 296 | 24.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Put | | | 4,067.00000 | 4,176 | 24.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.75 | Call | | | 4,537.00000 | 4,406 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.75 | Put | | | 30.00000 | 35 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.75 | Call | | | 3,575.00000 | 3,441 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.75 | Put | | | 68.00000 | 70 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.75 | Call | | | 2,649.00000 | 2,525 | 17.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.75 | Put | | | 142.00000 | 155 | 17.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 1,864.00000 | 1,748 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 357.00000 | 378 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.25 | Call | | | 755.00000 | 696 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.25 | Put | | | 1,748.00000 | 1,825 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.25 | Call | | | 552.00000 | 505 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.25 | Put | | | 2,544.00000 | 2,635 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.25 | Call | | | 403.00000 | 368 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.25 | Put | | | 3,396.00000 | 3,498 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.25 | Call | | | 303.00000 | 275 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.25 | Put | | | 4,296.00000 | 4,405 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 4,394.00000 | 4,263 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 37.00000 | 43 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.90 | Call | | | 2,522.00000 | 2,398 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.90 | Put | | | 165.00000 | 178 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.90 | Call | | | 1,760.00000 | 1,646 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.90 | Put | | | 403.00000 | 425 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 4,346.00000 | 4,216 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 39.00000 | 45 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Call | | | 3,380.00000 | 3,246 | 18.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Put | | | 73.00000 | 76 | 18.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Call | | | 2,480.00000 | 2,357 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Put | | | 173.00000 | 186 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Call | | | 1,726.00000 | 1,613 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Put | | | 419.00000 | 442 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.45 | Call | | | 707.00000 | 652 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.45 | Put | | | 1,900.00000 | 1,981 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.45 | Call | | | 517.00000 | 473 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.45 | Put | | | 2,710.00000 | 2,803 | 22.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 17.45 | Call | | | 380.00000 | 347 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.45 | Put | | | 3,573.00000 | 3,676 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.45 | Call | | | 286.00000 | 259 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.45 | Put | | | 4,478.00000 | 4,589 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 4,252.00000 | 4,122 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 44.00000 | 51 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.05 | Call | | | 3,283.00000 | 3,149 | 18.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.05 | Put | | | 76.00000 | 79 | 18.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.05 | Call | | | 2,398.00000 | 2,274 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.05 | Put | | | 191.00000 | 203 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.05 | Call | | | 1,660.00000 | 1,548 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.05 | Put | | | 452.00000 | 477 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.55 | Call | | | 685.00000 | 631 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.55 | Put | | | 1,977.00000 | 2,060 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.55 | Call | | | 501.00000 | 458 | 22.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.55 | Put | | | 2,794.00000 | 2,887 | 22.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.55 | Call | | | 277.00000 | 252 | 25.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.55 | Put | | | 4,570.00000 | 4,681 | 25.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.15 | Call | | | 4,157.00000 | 4,026 | 21.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.15 | Put | | | 50.00000 | 55 | 21.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.15 | Call | | | 2,317.00000 | 2,194 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.15 | Put | | | 209.00000 | 223 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.15 | Call | | | 1,595.00000 | 1,487 | 17.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.15 | Put | | | 488.00000 | 517 | 17.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.65 | Call | | | 485.00000 | 444 | 23.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.65 | Put | | | 2,878.00000 | 2,973 | 23.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.65 | Call | | | 358.00000 | 327 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.65 | Put | | | 3,751.00000 | 3,857 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 4,442.00000 | 4,311 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 34.00000 | 40 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.85 | Call | | | 3,478.00000 | 3,343 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.85 | Put | | | 70.00000 | 73 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.85 | Call | | | 2,564.00000 | 2,441 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.85 | Put | | | 157.00000 | 170 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.70 | Call | | | 4,585.00000 | 4,454 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.70 | Put | | | 28.00000 | 33 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 3,624.00000 | 3,489 | 19.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 67.00000 | 69 | 19.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 2,692.00000 | 2,568 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 134.00000 | 148 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Call | | | 1,900.00000 | 1,783 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Put | | | 342.00000 | 363 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Call | | | 768.00000 | 708 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Put | | | 1,710.00000 | 1,787 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.20 | Call | | | 560.00000 | 514 | 22.53 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.20 | Put | | 2,503.00000 | 2,593 | 22.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.20 | Call | | 409.00000 | 374 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.20 | Put | | 3,352.00000 | 3,453 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.20 | Call | | 307.00000 | 280 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.20 | Put | | 4,250.00000 | 4,359 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Call | | 3,624.00000 | 3,489 | 19.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Put | | 67.00000 | 69 | 19.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Call | | 2,692.00000 | 2,568 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Put | | 134.00000 | 148 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Call | | 1,900.00000 | 1,783 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Put | | 342.00000 | 363 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Call | | 768.00000 | 708 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Put | | 1,710.00000 | 1,787 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.00 | Call | | 4,299.00000 | 4,169 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.00 | Put | | 42.00000 | 48 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.00 | Call | | 3,332.00000 | 3,198 | 18.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.00 | Put | | 74.00000 | 77 | 18.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.00 | Call | | 2,439.00000 | 2,315 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.00 | Put | | 182.00000 | 195 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.00 | Call | | 1,693.00000 | 1,580 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.00 | Put | | 435.00000 | 459 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.50 | Call | | 281.00000 | 255 | 25.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.50 | Put | | 4,524.00000 | 4,635 | 25.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.10 | Call | | 3,235.00000 | 3,101 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.10 | Put | | 77.00000 | 80 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.10 | Call | | 2,357.00000 | 2,233 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.10 | Put | | 200.00000 | 213 | 17.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.60 | Call | | 674.00000 | 621 | 21.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.60 | Put | | 2,017.00000 | 2,100 | 21.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.60 | Call | | 493.00000 | 451 | 23.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.60 | Put | | 2,836.00000 | 2,930 | 23.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.60 | Call | | 273.00000 | 248 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.60 | Put | | 4,616.00000 | 4,727 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.55 | Call | | 4,730.00000 | 4,598 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.55 | Put | | 23.00000 | 27 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.55 | Call | | 3,770.00000 | 3,635 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.55 | Put | | 63.00000 | 65 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.55 | Call | | 2,822.00000 | 2,698 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.55 | Put | | 115.00000 | 128 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.55 | Call | | 2,009.00000 | 1,891 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.55 | Put | | 301.00000 | 320 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.05 | Call | | 807.00000 | 745 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.05 | Put | | 1,600.00000 | 1,674 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.05 | Call | | 586.00000 | 539 | 22.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.05 | Put | | 2,379.00000 | 2,469 | 22.33 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 17.05 | Call | | | 428.00000 | 391 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.05 | Put | | | 3,221.00000 | 3,321 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.05 | Call | | | 320.00000 | 292 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.05 | Put | | | 4,113.00000 | 4,222 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.55 | Call | | | 209.00000 | 190 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.55 | Put | | | 5,502.00000 | 5,619 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.55 | Call | | | 122.00000 | 109 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.55 | Put | | | 7,414.00000 | 7,538 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 3,673.00000 | 3,538 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 65.00000 | 67 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.65 | Call | | | 2,735.00000 | 2,611 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.65 | Put | | | 128.00000 | 141 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.65 | Call | | | 204.00000 | 185 | 26.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.65 | Put | | | 5,597.00000 | 5,714 | 26.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.65 | Call | | | 118.00000 | 106 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.65 | Put | | | 7,511.00000 | 7,635 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.75 | Call | | | 198.00000 | 180 | 26.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.75 | Put | | | 5,691.00000 | 5,809 | 26.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.75 | Call | | | 115.00000 | 103 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.75 | Put | | | 7,608.00000 | 7,732 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 4,489.00000 | 4,358 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 32.00000 | 38 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.80 | Call | | | 3,526.00000 | 3,392 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.80 | Put | | | 69.00000 | 71 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.80 | Call | | | 2,606.00000 | 2,483 | 17.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.80 | Put | | | 149.00000 | 162 | 17.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.80 | Call | | | 633.00000 | 583 | 21.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.80 | Put | | | 2,175.00000 | 2,262 | 21.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.80 | Call | | | 343.00000 | 313 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.80 | Put | | | 3,886.00000 | 3,993 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.80 | Call | | | 196.00000 | 178 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.80 | Put | | | 5,739.00000 | 5,857 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.80 | Call | | | 114.00000 | 102 | 27.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.80 | Put | | | 7,657.00000 | 7,781 | 27.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Call | | | 3,380.00000 | 3,246 | 18.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Put | | | 73.00000 | 76 | 18.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Call | | | 2,480.00000 | 2,357 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Put | | | 173.00000 | 186 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Call | | | 1,726.00000 | 1,613 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Put | | | 419.00000 | 442 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Call | | | 604.00000 | 556 | 22.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Put | | | 2,297.00000 | 2,385 | 22.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.95 | Call | | | 329.00000 | 300 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.95 | Put | | | 4,022.00000 | 4,130 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.95 | Call | | | 188.00000 | 171 | 26.64 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 19.95 | Put | | | 5,881.00000 | 6,000 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.95 | Call | | | 110.00000 | 98 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.95 | Put | | | 7,802.00000 | 7,927 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Call | | | 604.00000 | 556 | 22.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Put | | | 2,297.00000 | 2,385 | 22.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.00 | Call | | | 186.00000 | 168 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.00 | Put | | | 5,929.00000 | 6,048 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.00 | Call | | | 108.00000 | 96 | 28.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.00 | Put | | | 7,851.00000 | 7,976 | 28.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.15 | Call | | | 568.00000 | 522 | 22.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.15 | Put | | | 2,461.00000 | 2,552 | 22.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.15 | Call | | | 311.00000 | 284 | 24.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.15 | Put | | | 4,204.00000 | 4,313 | 24.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.15 | Call | | | 104.00000 | 92 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.15 | Put | | | 7,997.00000 | 8,121 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.20 | Call | | | 4,110.00000 | 3,977 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.20 | Put | | | 53.00000 | 57 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.20 | Call | | | 3,138.00000 | 3,010 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.20 | Put | | | 80.00000 | 89 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 2,277.00000 | 2,154 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 219.00000 | 234 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.20 | Call | | | 1,563.00000 | 1,460 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.20 | Put | | | 506.00000 | 539 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.20 | Call | | | 177.00000 | 159 | 26.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.20 | Put | | | 6,119.00000 | 6,239 | 26.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.20 | Call | | | 103.00000 | 90 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.20 | Put | | | 8,045.00000 | 8,170 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.30 | Call | | | 4,015.00000 | 3,880 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.30 | Put | | | 57.00000 | 59 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.30 | Call | | | 3,044.00000 | 2,920 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.30 | Put | | | 87.00000 | 99 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.30 | Call | | | 172.00000 | 155 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.30 | Put | | | 6,215.00000 | 6,334 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.30 | Call | | | 100.00000 | 87 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.30 | Put | | | 8,142.00000 | 8,266 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.25 | Call | | | 0.00000 | 3,928 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.25 | Put | | | 0.00000 | 58 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.25 | Call | | | 0.00000 | 2,965 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.25 | Put | | | 0.00000 | 94 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.25 | Call | | | 0.00000 | 2,116 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.25 | Put | | | 0.00000 | 245 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.25 | Call | | | 0.00000 | 157 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.25 | Put | | | 0.00000 | 6,286 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.25 | Call | | | 0.00000 | 89 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.25 | Put | | | 0.00000 | 8,218 | 28.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | | | 11.54860 | 11.64120 | | 18.39 | 4,734,926.00 | 410 | 22,376.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Call | | 353.00000 | 302 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Put | | 362.00000 | 403 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Call | | 353.00000 | 302 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Put | | 362.00000 | 403 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Call | | 332.00000 | 283 | 18.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Put | | 390.00000 | 434 | 18.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Call | | 376.00000 | 322 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Put | | 335.00000 | 373 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Call | | 400.00000 | 343 | 18.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Put | | 309.00000 | 344 | 18.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Call | | 425.00000 | 367 | 18.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Put | | 284.00000 | 318 | 18.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Call | | 539.00000 | 474 | 18.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Put | | 197.00000 | 226 | 18.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Call | | 570.00000 | 504 | 18.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Put | | 179.00000 | 206 | 18.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Call | | 117.00000 | 96 | 20.90 | 0.00 | 0 | 100.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Put | | 976.00000 | 1,047 | 20.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Call | | 636.00000 | 567 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Put | | 145.00000 | 169 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Call | | 671.00000 | 601 | 17.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Put | | 129.00000 | 152 | 17.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.00 | Call | | 743.00000 | 671 | 17.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.00 | Put | | 102.00000 | 122 | 17.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Call | | 509.00000 | 446 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Put | | 217.00000 | 247 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Call | | 452.00000 | 392 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Put | | 261.00000 | 293 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Call | | 452.00000 | 392 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Put | | 261.00000 | 293 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 480.00000 | 418 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 238.00000 | 270 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Call | | 509.00000 | 446 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Put | | 217.00000 | 247 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Call | | 293.00000 | 248 | 19.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Put | | 451.00000 | 499 | 19.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Call | | 275.00000 | 232 | 19.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Put | | 483.00000 | 533 | 19.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Call | | 312.00000 | 265 | 18.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Put | | 420.00000 | 466 | 18.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | 258.00000 | 217 | 19.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | 516.00000 | 568 | 19.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Call | | 226.00000 | 190 | 19.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 12.00 | Put | | 585.00000 | 641 | 19.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Call | | 242.00000 | 203 | 19.45 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Put | | 550.00000 | 604 | 19.45 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Call | | 212.00000 | 177 | 19.71 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Put | | 621.00000 | 679 | 19.71 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | 199.00000 | 166 | 19.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | 657.00000 | 717 | 19.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Call | | 133.00000 | 110 | 20.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Put | | 892.00000 | 961 | 20.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Call | | 152.00000 | 126 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Put | | 811.00000 | 878 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Call | | 163.00000 | 135 | 20.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Put | | 772.00000 | 836 | 20.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Call | | 125.00000 | 103 | 20.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Put | | 934.00000 | 1,004 | 20.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | 102.00000 | 84 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | 1,061.00000 | 1,135 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | 95.00000 | 78 | 21.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | 1,104.00000 | 1,180 | 21.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | 78.00000 | 64 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | 1,237.00000 | 1,315 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | 60.00000 | 49 | 22.22 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | 1,419.00000 | 1,500 | 22.22 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | 46.00000 | 37 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | 1,605.00000 | 1,689 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | 49.00000 | 40 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | 1,558.00000 | 1,641 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | 49.00000 | 40 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | 1,558.00000 | 1,641 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | 31.00000 | 25 | 23.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | 1,890.00000 | 1,977 | 23.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | 29.00000 | 24 | 23.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | 1,938.00000 | 2,025 | 23.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | 33.00000 | 27 | 23.40 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | 1,842.00000 | 1,928 | 23.40 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 35.00000 | 29 | 23.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,794.00000 | 1,880 | 23.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 38.00000 | 31 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,747.00000 | 1,832 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 38.00000 | 31 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,747.00000 | 1,832 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Call | | 43.00000 | 35 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Put | | 1,652.00000 | 1,736 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | 24.00000 | 20 | 24.12 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | 2,083.00000 | 2,171 | 24.12 | 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 | 13.85 | Call | | 21.00000 | 17 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 2,229.00000 | 2,318 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 20.00000 | 16 | 24.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,278.00000 | 2,367 | 24.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 27.00000 | 22 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,986.00000 | 2,074 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 40.00000 | 33 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,699.00000 | 1,784 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 40.00000 | 33 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,699.00000 | 1,784 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 35.00000 | 29 | 23.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,794.00000 | 1,880 | 23.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 56.00000 | 46 | 22.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,465.00000 | 1,547 | 22.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | 23.00000 | 19 | 24.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | 2,132.00000 | 2,220 | 24.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 26.00000 | 21 | 23.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 2,035.00000 | 2,123 | 23.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 20.00000 | 16 | 24.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,278.00000 | 2,367 | 24.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | 19.00000 | 15 | 24.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | 2,327.00000 | 2,417 | 24.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | 18.00000 | 14 | 25.03 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | 2,376.00000 | 2,466 | 25.03 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 16.00000 | 13 | 25.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,475.00000 | 2,564 | 25.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 22.00000 | 18 | 24.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,181.00000 | 2,269 | 24.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 52.00000 | 43 | 22.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 1,511.00000 | 1,594 | 22.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | 14.00000 | 12 | 25.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | 2,573.00000 | 2,663 | 25.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | 8.00000 | 6 | 27.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | 3,217.00000 | 3,308 | 27.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 22.00000 | 18 | 24.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,181.00000 | 2,269 | 24.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 16.00000 | 13 | 25.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,475.00000 | 2,564 | 25.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | 13.00000 | 11 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | 2,672.00000 | 2,762 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | 12.00000 | 10 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | 2,771.00000 | 2,861 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | 11.00000 | 9 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | 2,869.00000 | 2,960 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | 10.00000 | 8 | 26.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | | 2,969.00000 | 3,059 | 26.84 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 27.00000 | 22 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 1,986.00000 | 2,074 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 13.00000 | 11 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 2,672.00000 | 2,762 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 12.00000 | 10 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,771.00000 | 2,861 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | | 89.00000 | 73 | 21.43 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | | 1,148.00000 | 1,224 | 21.43 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 78.00000 | 64 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 1,237.00000 | 1,315 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 68.00000 | 56 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,327.00000 | 1,407 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 29.00000 | 24 | 23.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,938.00000 | 2,025 | 23.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | | 17.00000 | 14 | 25.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | | 2,425.00000 | 2,515 | 25.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | | 15.00000 | 12 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | | 2,524.00000 | 2,614 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | | 14.00000 | 11 | 25.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | | 2,622.00000 | 2,712 | 25.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | | 52.00000 | 43 | 22.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | | 1,511.00000 | 1,594 | 22.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 68.00000 | 56 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,327.00000 | 1,407 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | | 73.00000 | 60 | 21.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | | 1,282.00000 | 1,361 | 21.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Call | | | 64.00000 | 52 | 22.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Put | | | 1,373.00000 | 1,453 | 22.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | | 21.00000 | 17 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | | 2,229.00000 | 2,318 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | | 56.00000 | 46 | 22.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | | 1,465.00000 | 1,547 | 22.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | | 26.00000 | 21 | 23.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | | 2,035.00000 | 2,123 | 23.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Call | | | 83.00000 | 68 | 21.56 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Put | | | 1,192.00000 | 1,270 | 21.56 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 102.00000 | 84 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 1,061.00000 | 1,135 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | | 143.00000 | 118 | 20.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | | 851.00000 | 919 | 20.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Call | | | 109.00000 | 90 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Put | | | 1,018.00000 | 1,091 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | | 186.00000 | 155 | 19.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | | 695.00000 | 756 | 19.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | | 143.00000 | 118 | 20.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | | 851.00000 | 919 | 20.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | | 73.00000 | 60 | 21.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | | 1,282.00000 | 1,361 | 21.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | | 199.00000 | 166 | 19.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | | 657.00000 | 717 | 19.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Call | | | 174.00000 | 145 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Put | | | 733.00000 | 796 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | | 186.00000 | 155 | 19.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | | 695.00000 | 756 | 19.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 95.00000 | 78 | 21.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | | 1,104.00000 | 1,180 | 21.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Call | | | 5,241.00000 | 5,149 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Put | | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Call | | | 3,741.00000 | 3,649 | 20.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Put | | | 0.00000 | 0 | 20.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Call | | | 2,244.00000 | 2,153 | 22.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Put | | | 3.00000 | 4 | 22.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Call | | | 820.00000 | 745 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Put | | | 79.00000 | 97 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Call | | | 5.00000 | 4 | 29.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Put | | | 3,764.00000 | 3,855 | 29.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Call | | | 1.00000 | 0 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Put | | | 5,260.00000 | 5,352 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Call | | | 0.00000 | 0 | 29.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Put | | | 6,759.00000 | 6,851 | 29.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Call | | | 5,541.00000 | 5,449 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Put | | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Call | | | 4,041.00000 | 3,949 | 20.02 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 20.02 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Call | | | 2,542.00000 | 2,450 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Put | | | 0.00000 | 1 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Call | | | 1,077.00000 | 992 | 17.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Put | | | 35.00000 | 43 | 17.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.10 | Call | | | 6.00000 | 5 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.10 | Put | | | 3,465.00000 | 3,556 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Call | | | 1.00000 | 1 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Put | | | 4,960.00000 | 5,052 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Call | | | 0.00000 | 0 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Put | | | 6,459.00000 | 6,551 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Call | | | 5,691.00000 | 5,599 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Put | | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Call | | | 4,191.00000 | 4,099 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Put | | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Call | | | 2,691.00000 | 2,599 | 22.68 | 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 14/09/2009 Currency Future | 8.95 | Put | | 0.00000 | 1 | 22.68 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Call | | 1,219.00000 | 1,130 | 17.99 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Put | | 28.00000 | 31 | 17.99 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Call | | 7.00000 | 6 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Put | | 3,316.00000 | 3,407 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Call | | 1.00000 | 1 | 30.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Put | | 4,810.00000 | 4,902 | 30.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Call | | 0.00000 | 0 | 30.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Put | | 6,309.00000 | 6,401 | 30.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Call | | 602.00000 | 535 | 18.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Put | | 161.00000 | 187 | 18.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 480.00000 | 418 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 238.00000 | 270 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | 258.00000 | 217 | 19.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | 516.00000 | 568 | 19.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Call | | 376.00000 | 322 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Put | | 335.00000 | 373 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Call | | 636.00000 | 567 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Put | | 145.00000 | 169 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Call | | 275.00000 | 232 | 19.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Put | | 483.00000 | 533 | 19.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.05 | Call | | 706.00000 | 635 | 17.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.05 | Put | | 115.00000 | 137 | 17.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.95 | Call | | 781.00000 | 708 | 17.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.95 | Put | | 90.00000 | 109 | 17.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.75 | Call | | 943.00000 | 865 | 17.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.75 | Put | | 52.00000 | 66 | 17.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.85 | Call | | 861.00000 | 784 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.85 | Put | | 69.00000 | 86 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.70 | Call | | 986.00000 | 906 | 17.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.70 | Put | | 45.00000 | 58 | 17.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.80 | Call | | 901.00000 | 824 | 17.68 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.80 | Put | | 60.00000 | 75 | 17.68 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.00 | Call | | 4,641.00000 | 4,549 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.00 | Put | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.00 | Call | | 3,641.00000 | 3,549 | 21.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.00 | Put | | 0.00000 | 0 | 21.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.00 | Call | | 2,641.00000 | 2,550 | 22.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.00 | Put | | 0.00000 | 1 | 22.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.00 | Call | | 1,655.00000 | 1,564 | 20.46 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.00 | Put | | 14.00000 | 15 | 20.46 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.00 | Call | | 7.00000 | 5 | 28.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.00 | Put | | 3,366.00000 | 3,457 | 28.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.00 | Call | | 1.00000 | 0 | 30.23 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.00 | Put | | 5,359.00000 | 5,452 | 30.23 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 19.00 | Call | | 0.00000 | 0 | 28.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.00 | Put | | 7,359.00000 | 7,451 | 28.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.15 | Call | | 4,491.00000 | 4,399 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.15 | Put | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.15 | Call | | 3,491.00000 | 3,399 | 21.47 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.15 | Put | | 0.00000 | 0 | 21.47 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.15 | Call | | 2,492.00000 | 2,400 | 22.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.15 | Put | | 1.00000 | 2 | 22.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.15 | Call | | 1,509.00000 | 1,418 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.15 | Put | | 17.00000 | 19 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.15 | Call | | 6.00000 | 5 | 28.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.15 | Put | | 3,515.00000 | 3,606 | 28.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.15 | Call | | 1.00000 | 0 | 30.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.15 | Put | | 5,509.00000 | 5,602 | 30.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.15 | Call | | 0.00000 | 0 | 28.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.15 | Put | | 7,509.00000 | 7,601 | 28.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.25 | Call | | 4,391.00000 | 4,299 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.25 | Put | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.25 | Call | | 3,391.00000 | 3,299 | 21.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.25 | Put | | 0.00000 | 0 | 21.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.25 | Call | | 2,392.00000 | 2,301 | 22.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.25 | Put | | 1.00000 | 3 | 22.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.25 | Call | | 1,412.00000 | 1,321 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.25 | Put | | 20.00000 | 22 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.25 | Call | | 6.00000 | 4 | 28.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.25 | Put | | 3,614.00000 | 3,706 | 28.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.25 | Call | | 0.00000 | 0 | 30.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.25 | Put | | 5,609.00000 | 5,702 | 30.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.25 | Call | | 0.00000 | 0 | 28.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.25 | Put | | 7,609.00000 | 7,701 | 28.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.30 | Call | | 4,341.00000 | 4,249 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.30 | Put | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.30 | Call | | 3,341.00000 | 3,249 | 21.86 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.30 | Put | | 0.00000 | 0 | 21.86 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.30 | Call | | 2,343.00000 | 2,252 | 22.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.30 | Put | | 2.00000 | 3 | 22.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.30 | Call | | 1,363.00000 | 1,273 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.30 | Put | | 22.00000 | 24 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.30 | Call | | 5.00000 | 4 | 28.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.30 | Put | | 3,664.00000 | 3,756 | 28.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.30 | Call | | 0.00000 | 0 | 30.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.30 | Put | | 5,659.00000 | 5,752 | 30.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.30 | Call | | 0.00000 | 0 | 28.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.30 | Put | | 7,659.00000 | 7,751 | 28.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.50 | Call | | 4,141.00000 | 4,049 | 19.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 7.50 | Put | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.50 | Call | | 3,141.00000 | 3,049 | 22.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.50 | Put | | 0.00000 | 0 | 22.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.50 | Call | | 2,145.00000 | 2,055 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.50 | Put | | 4.00000 | 6 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.50 | Call | | 1,171.00000 | 1,083 | 17.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.50 | Put | | 30.00000 | 34 | 17.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.50 | Call | | 5.00000 | 4 | 29.57 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.50 | Put | | 3,863.00000 | 3,955 | 29.57 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.50 | Call | | 0.00000 | 0 | 30.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.50 | Put | | 5,859.00000 | 5,952 | 30.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.50 | Call | | 0.00000 | 0 | 28.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.50 | Put | | 7,859.00000 | 7,951 | 28.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.55 | Call | | 4,091.00000 | 3,999 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.55 | Put | | 0.00000 | 0 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.55 | Call | | 3,091.00000 | 2,999 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.55 | Put | | 0.00000 | 0 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.55 | Call | | 2,097.00000 | 2,006 | 22.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.55 | Put | | 5.00000 | 7 | 22.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.55 | Call | | 1,124.00000 | 1,036 | 17.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.55 | Put | | 33.00000 | 37 | 17.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.55 | Call | | 5.00000 | 4 | 29.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.55 | Put | | 3,913.00000 | 4,005 | 29.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.55 | Call | | 0.00000 | 0 | 30.43 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.55 | Put | | 5,909.00000 | 6,002 | 30.43 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.55 | Call | | 0.00000 | 0 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.55 | Put | | 7,909.00000 | 8,001 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.60 | Call | | 3,041.00000 | 2,949 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.60 | Put | | 0.00000 | 0 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.60 | Call | | 2,048.00000 | 1,957 | 22.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.60 | Put | | 7.00000 | 8 | 22.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.60 | Call | | 4.00000 | 3 | 29.74 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.60 | Put | | 3,963.00000 | 4,055 | 29.74 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.60 | Call | | 0.00000 | 0 | 30.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.60 | Put | | 5,959.00000 | 6,052 | 30.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.60 | Call | | 0.00000 | 0 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.60 | Put | | 7,959.00000 | 8,051 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.70 | Call | | 3,941.00000 | 3,849 | 20.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.70 | Put | | 0.00000 | 0 | 20.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.70 | Call | | 2,941.00000 | 2,849 | 22.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.70 | Put | | 0.00000 | 0 | 22.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.70 | Call | | 1,950.00000 | 1,858 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.70 | Put | | 9.00000 | 9 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.70 | Call | | 4.00000 | 3 | 29.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.70 | Put | | 4,063.00000 | 4,154 | 29.77 | 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 14/09/2009 Currency Future | 17.70 | Call | | | 0.00000 | 0 | 30.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.70 | Put | | | 6,059.00000 | 6,152 | 30.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.70 | Call | | | 0.00000 | 0 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.70 | Put | | | 8,059.00000 | 8,151 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.65 | Call | | | 3,991.00000 | 3,899 | 20.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.65 | Put | | | 0.00000 | 0 | 20.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.65 | Call | | | 2,991.00000 | 2,899 | 22.56 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.65 | Put | | | 0.00000 | 0 | 22.56 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.65 | Call | | | 2,000.00000 | 1,907 | 22.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.65 | Put | | | 8.00000 | 9 | 22.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.65 | Call | | | 1,030.00000 | 949 | 17.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.65 | Put | | | 38.00000 | 50 | 17.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.65 | Call | | | 4.00000 | 3 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.65 | Put | | | 4,013.00000 | 4,104 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.65 | Call | | | 0.00000 | 0 | 30.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.65 | Put | | | 6,009.00000 | 6,102 | 30.32 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.65 | Call | | | 0.00000 | 0 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.65 | Put | | | 8,009.00000 | 8,101 | 28.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 11.74780 | | 11.84140 | | 18.89 | 0.00 | 0 | 11,511.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Call | | | 584.00000 | 531 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Put | | | 593.00000 | 633 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | | 465.00000 | 420 | 20.21 | 4,200,000.00 | 10 | 13,397.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 824.00000 | 873 | 20.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Call | | | 106.00000 | 90 | 25.29 | 900,000.00 | 10 | 12,462.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Put | | | 2,865.00000 | 2,942 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Call | | | 565.00000 | 513 | 19.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Put | | | 624.00000 | 665 | 19.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Call | | | 605.00000 | 549 | 19.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Put | | | 563.00000 | 601 | 19.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Call | | | 626.00000 | 568 | 18.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Put | | | 535.00000 | 570 | 18.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Call | | | 648.00000 | 589 | 18.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Put | | | 507.00000 | 541 | 18.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.50 | Call | | | 744.00000 | 680 | 18.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.50 | Put | | | 403.00000 | 432 | 18.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.40 | Call | | | 797.00000 | 730 | 18.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.40 | Put | | | 355.00000 | 383 | 18.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.30 | Call | | | 853.00000 | 784 | 17.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.30 | Put | | | 311.00000 | 336 | 17.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.20 | Call | | | 912.00000 | 841 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.20 | Put | | | 270.00000 | 293 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Call | | | 719.00000 | 656 | 18.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Put | | | 428.00000 | 458 | 18.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.60 | Call | | | 695.00000 | 633 | 18.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.60 | Put | | | 453.00000 | 485 | 18.57 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.65 | Call | | 671.00000 | 611 | 18.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Put | | 480.00000 | 513 | 18.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.00 | Call | | 529.00000 | 480 | 19.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.00 | Put | | 688.00000 | 732 | 19.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Call | | 512.00000 | 464 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Put | | 721.00000 | 766 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Call | | 496.00000 | 449 | 19.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Put | | 754.00000 | 801 | 19.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Call | | 547.00000 | 496 | 19.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Put | | 655.00000 | 698 | 19.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Call | | 480.00000 | 434 | 20.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Put | | 789.00000 | 837 | 20.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Call | | 450.00000 | 407 | 20.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Put | | 859.00000 | 909 | 20.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | 373.00000 | 336 | 21.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | 1,082.00000 | 1,138 | 21.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Call | | 397.00000 | 358 | 20.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Put | | 1,006.00000 | 1,060 | 20.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | 410.00000 | 369 | 20.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | 968.00000 | 1,022 | 20.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | 351.00000 | 316 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | 1,160.00000 | 1,218 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Call | | 341.00000 | 307 | 21.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Put | | 1,199.00000 | 1,259 | 21.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | 331.00000 | 297 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | 1,239.00000 | 1,300 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | 321.00000 | 289 | 21.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | 1,280.00000 | 1,341 | 21.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | 286.00000 | 257 | 22.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | 1,444.00000 | 1,509 | 22.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | 255.00000 | 229 | 23.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | 1,614.00000 | 1,682 | 23.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | 229.00000 | 206 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,788.00000 | 1,858 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | 242.00000 | 217 | 23.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | 1,700.00000 | 1,769 | 23.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | 235.00000 | 211 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | 1,744.00000 | 1,814 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | 235.00000 | 211 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | 1,744.00000 | 1,814 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | 201.00000 | 181 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | 2,010.00000 | 2,083 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | 196.00000 | 176 | 24.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Put | | 2,055.00000 | 2,129 | 24.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | 207.00000 | 186 | 24.32 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 1,965.00000 | 2,038 | 24.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 212.00000 | 190 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 1,921.00000 | 1,993 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | | 218.00000 | 195 | 24.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | | 1,876.00000 | 1,948 | 24.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 212.00000 | 190 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 1,921.00000 | 1,993 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | | 223.00000 | 200 | 23.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | | 1,832.00000 | 1,903 | 23.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 183.00000 | 160 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,191.00000 | 2,262 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | | 248.00000 | 223 | 23.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | | 1,657.00000 | 1,725 | 23.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | | 89.00000 | 74 | 25.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | | 3,097.00000 | 3,176 | 25.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | | 192.00000 | 172 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | | 2,100.00000 | 2,174 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Call | | | 170.00000 | 148 | 24.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | | 2,279.00000 | 2,350 | 24.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 158.00000 | 137 | 24.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,367.00000 | 2,439 | 24.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | | 147.00000 | 127 | 25.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | | 2,456.00000 | 2,529 | 25.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | | 137.00000 | 117 | 25.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | | 2,546.00000 | 2,620 | 25.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 242.00000 | 217 | 23.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,700.00000 | 1,769 | 23.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 229.00000 | 206 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,788.00000 | 1,858 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 187.00000 | 166 | 24.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,146.00000 | 2,218 | 24.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 176.00000 | 154 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,235.00000 | 2,306 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | | 164.00000 | 142 | 24.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | | 2,323.00000 | 2,395 | 24.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 278.00000 | 249 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,486.00000 | 1,552 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 263.00000 | 236 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,571.00000 | 1,638 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 201.00000 | 181 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 2,010.00000 | 2,083 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 263.00000 | 236 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,571.00000 | 1,638 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 183.00000 | 160 | 24.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,191.00000 | 2,262 | 24.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 270.00000 | 242 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,529.00000 | 1,595 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 187.00000 | 166 | 24.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,146.00000 | 2,218 | 24.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 176.00000 | 154 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,235.00000 | 2,306 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | | 153.00000 | 132 | 24.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | | 2,411.00000 | 2,484 | 24.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 158.00000 | 137 | 24.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,367.00000 | 2,439 | 24.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | | 294.00000 | 264 | 22.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | | 1,403.00000 | 1,466 | 22.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 303.00000 | 272 | 22.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,361.00000 | 1,424 | 22.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 270.00000 | 242 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,529.00000 | 1,595 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 207.00000 | 186 | 24.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 1,965.00000 | 2,038 | 24.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 303.00000 | 272 | 22.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,361.00000 | 1,424 | 22.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | | 312.00000 | 280 | 22.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | | 1,320.00000 | 1,382 | 22.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 278.00000 | 249 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,486.00000 | 1,552 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Call | | | 385.00000 | 347 | 21.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Put | | | 1,043.00000 | 1,099 | 21.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 362.00000 | 326 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,120.00000 | 1,178 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Call | | | 423.00000 | 381 | 20.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Put | | | 931.00000 | 984 | 20.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 351.00000 | 316 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,160.00000 | 1,218 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Call | | | 436.00000 | 394 | 20.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Put | | | 895.00000 | 946 | 20.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 410.00000 | 369 | 20.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 968.00000 | 1,022 | 20.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 362.00000 | 326 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,120.00000 | 1,178 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1,309.00000 | 1,221 | 16.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Put | | | 117.00000 | 123 | 16.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Call | | | 943.00000 | 870 | 17.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Put | | | 251.00000 | 273 | 17.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Call | | | 103.00000 | 86 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Put | | | 2,911.00000 | 2,988 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Call | | | 1,480.00000 | 1,392 | 17.40 | 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 14/12/2009 Currency Future | 10.45 | Put | | | 89.00000 | 94 | 17.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Call | | | 1,074.00000 | 997 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Put | | | 183.00000 | 200 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Call | | | 770.00000 | 705 | 18.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Put | | | 379.00000 | 407 | 18.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Call | | | 95.00000 | 80 | 25.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Put | | | 3,004.00000 | 3,082 | 25.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Call | | | 2,318.00000 | 2,226 | 19.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Put | | | 26.00000 | 28 | 19.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Call | | | 1,007.00000 | 932 | 17.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Put | | | 215.00000 | 234 | 17.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Call | | | 54.00000 | 43 | 25.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Put | | | 3,762.00000 | 3,845 | 25.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Call | | | 22.00000 | 18 | 28.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Put | | | 5,230.00000 | 5,320 | 28.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Call | | | 10.00000 | 8 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Put | | | 6,718.00000 | 6,810 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Call | | | 2,611.00000 | 2,518 | 20.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Put | | | 20.00000 | 21 | 20.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Call | | | 1,226.00000 | 1,138 | 16.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Put | | | 134.00000 | 140 | 16.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Call | | | 66.00000 | 54 | 25.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Put | | | 3,475.00000 | 3,556 | 25.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Call | | | 26.00000 | 21 | 27.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Put | | | 4,934.00000 | 5,023 | 27.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Call | | | 12.00000 | 10 | 29.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Put | | | 6,420.00000 | 6,512 | 29.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | | 465.00000 | 420 | 20.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 824.00000 | 873 | 20.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Call | | | 2,759.00000 | 2,666 | 21.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Put | | | 18.00000 | 18 | 21.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Call | | | 1,351.00000 | 1,263 | 17.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Put | | | 109.00000 | 115 | 17.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Call | | | 74.00000 | 61 | 25.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Put | | | 3,333.00000 | 3,413 | 25.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Call | | | 28.00000 | 23 | 27.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Put | | | 4,786.00000 | 4,875 | 27.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Call | | | 13.00000 | 11 | 29.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Put | | | 6,271.00000 | 6,363 | 29.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Call | | | 4,045.00000 | 3,951 | 25.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Put | | | 4.00000 | 3 | 25.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Call | | | 3,055.00000 | 2,961 | 22.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Put | | | 13.00000 | 13 | 22.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Call | | | 2,075.00000 | 1,985 | 18.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Put | | | 33.00000 | 37 | 18.71 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,185.00000 | 1,102 | 16.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Put | | | 144.00000 | 154 | 16.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Call | | | 92.00000 | 77 | 25.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Put | | | 3,051.00000 | 3,129 | 25.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Call | | | 45.00000 | 35 | 26.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Put | | | 4,003.00000 | 4,088 | 26.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Call | | | 4,145.00000 | 4,051 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Put | | | 3.00000 | 3 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Call | | | 3,153.00000 | 3,059 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Put | | | 12.00000 | 12 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Call | | | 2,172.00000 | 2,081 | 19.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Put | | | 30.00000 | 33 | 19.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Call | | | 1,267.00000 | 1,179 | 16.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Put | | | 126.00000 | 131 | 16.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Call | | | 99.00000 | 83 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Put | | | 2,957.00000 | 3,035 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Call | | | 48.00000 | 38 | 25.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Put | | | 3,907.00000 | 3,990 | 25.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Call | | | 4,194.00000 | 4,100 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Put | | | 3.00000 | 2 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Call | | | 3,203.00000 | 3,109 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Put | | | 11.00000 | 11 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Call | | | 2,220.00000 | 2,129 | 19.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Put | | | 29.00000 | 31 | 19.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Call | | | 50.00000 | 39 | 25.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Put | | | 3,858.00000 | 3,942 | 25.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Call | | | 3,946.00000 | 3,852 | 25.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Put | | | 5.00000 | 4 | 25.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Call | | | 2,956.00000 | 2,862 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Put | | | 15.00000 | 14 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Call | | | 1,979.00000 | 1,891 | 18.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Put | | | 38.00000 | 43 | 18.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Call | | | 1,109.00000 | 1,031 | 17.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Put | | | 168.00000 | 184 | 17.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Call | | | 86.00000 | 71 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Put | | | 3,144.00000 | 3,223 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Call | | | 42.00000 | 33 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Put | | | 4,100.00000 | 4,186 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.00 | Call | | | 3,847.00000 | 3,752 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.00 | Put | | | 5.00000 | 5 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.00 | Call | | | 2,857.00000 | 2,764 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.00 | Put | | | 16.00000 | 16 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.00 | Call | | | 1,886.00000 | 1,798 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.00 | Put | | | 45.00000 | 50 | 18.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.00 | Call | | | 1,040.00000 | 964 | 17.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.00 | Put | | | 199.00000 | 217 | 17.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.00 | Call | | | 80.00000 | 66 | 25.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.00 | Put | | | 3,238.00000 | 3,318 | 25.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.00 | Call | | | 39.00000 | 32 | 26.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.00 | Put | | | 4,198.00000 | 4,284 | 26.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.10 | Call | | | 3,747.00000 | 3,653 | 24.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.10 | Put | | | 6.00000 | 5 | 24.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.10 | Call | | | 1,794.00000 | 1,706 | 18.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.10 | Put | | | 52.00000 | 58 | 18.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.10 | Call | | | 974.00000 | 901 | 17.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.10 | Put | | | 233.00000 | 253 | 17.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.10 | Call | | | 37.00000 | 30 | 26.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.10 | Put | | | 4,296.00000 | 4,382 | 26.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.05 | Call | | | 3,797.00000 | 3,703 | 24.96 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.05 | Put | | | 6.00000 | 5 | 24.96 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.05 | Call | | | 2,808.00000 | 2,715 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.05 | Put | | | 17.00000 | 17 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.05 | Call | | | 1,840.00000 | 1,752 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.05 | Put | | | 48.00000 | 54 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.05 | Call | | | 77.00000 | 63 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.05 | Put | | | 3,285.00000 | 3,365 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.05 | Call | | | 38.00000 | 31 | 26.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.05 | Put | | | 4,247.00000 | 4,333 | 26.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.85 | Call | | | 3,996.00000 | 3,901 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.85 | Put | | | 4.00000 | 4 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.85 | Call | | | 3,005.00000 | 2,912 | 22.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.85 | Put | | | 14.00000 | 14 | 22.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.85 | Call | | | 2,026.00000 | 1,938 | 18.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.85 | Put | | | 35.00000 | 40 | 18.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.85 | Call | | | 1,145.00000 | 1,066 | 17.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.85 | Put | | | 153.00000 | 168 | 17.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.85 | Call | | | 43.00000 | 34 | 26.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.85 | Put | | | 4,052.00000 | 4,137 | 26.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.75 | Call | | | 4,095.00000 | 4,001 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.75 | Put | | | 4.00000 | 3 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.75 | Call | | | 3,104.00000 | 3,010 | 22.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.75 | Put | | | 12.00000 | 12 | 22.83 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.75 | Call | | | 2,123.00000 | 2,032 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.75 | Put | | | 32.00000 | 34 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.75 | Call | | | 46.00000 | 36 | 26.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.75 | Put | | | 3,955.00000 | 4,039 | 26.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Call | | | 4,244.00000 | 4,150 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Put | | | 2.00000 | 2 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.60 | Call | | | 3,252.00000 | 3,158 | 23.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.60 | Put | | | 11.00000 | 10 | 23.29 | 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 14/12/2009 Currency Future | 9.60 | Call | | | 2,269.00000 | 2,177 | 19.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.60 | Put | | | 28.00000 | 30 | 19.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.60 | Call | | | 52.00000 | 41 | 25.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.60 | Put | | | 3,810.00000 | 3,893 | 25.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Call | | | 4,244.00000 | 4,150 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Put | | | 2.00000 | 2 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.50 | Call | | | 4,343.00000 | 4,249 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.50 | Put | | | 2.00000 | 2 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.50 | Call | | | 3,351.00000 | 3,257 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.50 | Put | | | 9.00000 | 9 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.50 | Call | | | 2,367.00000 | 2,274 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.50 | Put | | | 25.00000 | 27 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.50 | Call | | | 1,436.00000 | 1,349 | 17.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.50 | Put | | | 95.00000 | 101 | 17.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.50 | Call | | | 114.00000 | 97 | 25.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.50 | Put | | | 2,773.00000 | 2,849 | 25.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.50 | Call | | | 55.00000 | 44 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.50 | Put | | | 3,714.00000 | 3,797 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.30 | Call | | | 4,543.00000 | 4,449 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.30 | Put | | | 1.00000 | 1 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.30 | Call | | | 3,549.00000 | 3,455 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.30 | Put | | | 8.00000 | 7 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.30 | Call | | | 2,562.00000 | 2,470 | 20.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.30 | Put | | | 21.00000 | 22 | 20.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.30 | Call | | | 1,612.00000 | 1,525 | 17.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.30 | Put | | | 71.00000 | 77 | 17.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.30 | Call | | | 132.00000 | 113 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.30 | Put | | | 2,591.00000 | 2,665 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.30 | Call | | | 64.00000 | 52 | 25.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.30 | Put | | | 3,523.00000 | 3,604 | 25.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.20 | Call | | | 4,642.00000 | 4,549 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.20 | Put | | | 1.00000 | 1 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.20 | Call | | | 3,648.00000 | 3,554 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.20 | Put | | | 7.00000 | 6 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.20 | Call | | | 2,661.00000 | 2,567 | 21.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.20 | Put | | | 19.00000 | 20 | 21.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.20 | Call | | | 1,703.00000 | 1,615 | 17.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.20 | Put | | | 61.00000 | 67 | 17.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.20 | Call | | | 142.00000 | 122 | 25.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.20 | Put | | | 2,501.00000 | 2,574 | 25.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.20 | Call | | | 69.00000 | 56 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.20 | Put | | | 3,427.00000 | 3,508 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.20 | Call | | | 20.00000 | 17 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.20 | Put | | | 5,379.00000 | 5,469 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.20 | Call | | | 7.00000 | 6 | 30.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 19.20 | Put | | 7,365.00000 | 7,458 | 30.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.30 | Call | | 19.00000 | 16 | 28.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.30 | Put | | 5,478.00000 | 5,568 | 28.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.30 | Call | | 6.00000 | 5 | 30.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.30 | Put | | 7,465.00000 | 7,558 | 30.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.40 | Call | | 4,443.00000 | 4,349 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.40 | Put | | 1.00000 | 1 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.40 | Call | | 3,450.00000 | 3,356 | 23.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.40 | Put | | 8.00000 | 8 | 23.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.40 | Call | | 2,464.00000 | 2,372 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.40 | Put | | 23.00000 | 24 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.40 | Call | | 1,524.00000 | 1,436 | 17.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.40 | Put | | 82.00000 | 88 | 17.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.40 | Call | | 60.00000 | 48 | 25.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.40 | Put | | 3,618.00000 | 3,700 | 25.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.40 | Call | | 18.00000 | 15 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.40 | Put | | 5,577.00000 | 5,668 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.40 | Call | | 6.00000 | 5 | 30.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.40 | Put | | 7,565.00000 | 7,657 | 30.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.50 | Call | | 17.00000 | 15 | 28.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.50 | Put | | 5,676.00000 | 5,767 | 28.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.50 | Call | | 6.00000 | 5 | 30.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.50 | Put | | 7,664.00000 | 7,757 | 30.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.65 | Call | | 16.00000 | 14 | 28.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.65 | Put | | 5,825.00000 | 5,916 | 28.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.65 | Call | | 5.00000 | 4 | 30.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.65 | Put | | 7,814.00000 | 7,907 | 30.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.75 | Call | | 15.00000 | 13 | 29.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.75 | Put | | 5,924.00000 | 6,015 | 29.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.75 | Call | | 5.00000 | 4 | 30.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.75 | Put | | 7,914.00000 | 8,006 | 30.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.90 | Call | | 14.00000 | 12 | 29.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.90 | Put | | 6,073.00000 | 6,164 | 29.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.90 | Call | | 5.00000 | 4 | 30.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.90 | Put | | 8,063.00000 | 8,156 | 30.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.85 | Call | | 15.00000 | 12 | 29.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.85 | Put | | 6,023.00000 | 6,115 | 29.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.85 | Call | | 5.00000 | 4 | 30.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.85 | Put | | 8,013.00000 | 8,106 | 30.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | | | 11.94800 | 12.04100 | | 19.15 | 0.00 | 0 | 86.00 |
| € / R On 15/03/2010 Currency Future | 12.05 | Call | | 758.00000 | 705 | 19.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.05 | Put | | 767.00000 | 807 | 19.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.10 | Call | | 740.00000 | 688 | 19.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.10 | Put | | 799.00000 | 840 | 19.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.00 | Call | | 778.00000 | 723 | 19.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.00 | Put | | 737.00000 | 775 | 19.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.95 | Call | | 798.00000 | 742 | 19.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.95 | Put | | 707.00000 | 744 | 19.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.85 | Call | | 840.00000 | 782 | 18.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.85 | Put | | 649.00000 | 684 | 18.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Call | | 907.00000 | 846 | 18.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Put | | 566.00000 | 598 | 18.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Call | | 907.00000 | 846 | 18.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Put | | 566.00000 | 598 | 18.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.60 | Call | | 954.00000 | 892 | 18.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.60 | Put | | 513.00000 | 544 | 18.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.50 | Call | | 1,005.00000 | 941 | 18.24 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.50 | Put | | 464.00000 | 493 | 18.24 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.35 | Call | | 1,085.00000 | 1,018 | 17.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.35 | Put | | 394.00000 | 420 | 17.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.80 | Call | | 861.00000 | 803 | 18.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.80 | Put | | 620.00000 | 655 | 18.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.90 | Call | | 818.00000 | 761 | 19.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.90 | Put | | 677.00000 | 713 | 19.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.75 | Call | | 884.00000 | 824 | 18.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.75 | Put | | 593.00000 | 626 | 18.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.15 | Call | | 722.00000 | 671 | 19.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.15 | Put | | 831.00000 | 873 | 19.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.20 | Call | | 705.00000 | 655 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.20 | Put | | 864.00000 | 907 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.25 | Call | | 688.00000 | 639 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.25 | Put | | 897.00000 | 941 | 19.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.25 | Call | | 3,806.00000 | 3,713 | 22.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.25 | Put | | 15.00000 | 15 | 22.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.25 | Call | | 2,824.00000 | 2,732 | 19.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.25 | Put | | 33.00000 | 34 | 19.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.25 | Call | | 1,873.00000 | 1,791 | 16.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.25 | Put | | 82.00000 | 93 | 16.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.25 | Call | | 1,142.00000 | 1,073 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.25 | Put | | 351.00000 | 375 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.25 | Call | | 438.00000 | 406 | 22.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.25 | Put | | 1,647.00000 | 1,708 | 22.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.25 | Call | | 293.00000 | 269 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.25 | Put | | 2,502.00000 | 2,571 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.25 | Call | | 191.00000 | 174 | 25.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.25 | Put | | 3,400.00000 | 3,476 | 25.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.25 | Call | | 126.00000 | 113 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.25 | Put | | 4,335.00000 | 4,415 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.20 | Call | | 3,855.00000 | 3,762 | 22.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.20 | Put | | 14.00000 | 14 | 22.72 | 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 15/03/2010 Currency Future | 9.20 | Call | | 2,873.00000 | 2,781 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.20 | Put | | 32.00000 | 33 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.20 | Call | | 1,916.00000 | 1,833 | 16.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.20 | Put | | 75.00000 | 85 | 16.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.20 | Call | | 1,171.00000 | 1,102 | 17.63 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.20 | Put | | 330.00000 | 354 | 17.63 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.20 | Call | | 447.00000 | 414 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.20 | Put | | 1,606.00000 | 1,666 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.20 | Call | | 300.00000 | 275 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.20 | Put | | 2,459.00000 | 2,527 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.20 | Call | | 195.00000 | 178 | 25.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.20 | Put | | 3,354.00000 | 3,430 | 25.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.20 | Call | | 130.00000 | 116 | 27.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.20 | Put | | 4,289.00000 | 4,368 | 27.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.10 | Call | | 3,954.00000 | 3,861 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.10 | Put | | 13.00000 | 13 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.10 | Call | | 2,971.00000 | 2,879 | 19.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.10 | Put | | 30.00000 | 31 | 19.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.10 | Call | | 2,003.00000 | 1,919 | 16.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.10 | Put | | 62.00000 | 71 | 16.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.10 | Call | | 1,232.00000 | 1,161 | 17.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.10 | Put | | 291.00000 | 313 | 17.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.10 | Call | | 467.00000 | 432 | 21.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.10 | Put | | 1,526.00000 | 1,584 | 21.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.10 | Call | | 314.00000 | 288 | 24.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.10 | Put | | 2,373.00000 | 2,440 | 24.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.10 | Call | | 203.00000 | 186 | 25.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.10 | Put | | 3,262.00000 | 3,338 | 25.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.10 | Call | | 136.00000 | 122 | 26.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.10 | Put | | 4,195.00000 | 4,274 | 26.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.05 | Call | | 4,003.00000 | 3,910 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.05 | Put | | 12.00000 | 12 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.05 | Call | | 3,020.00000 | 2,928 | 19.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.05 | Put | | 29.00000 | 30 | 19.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.05 | Call | | 2,047.00000 | 1,963 | 16.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.05 | Put | | 56.00000 | 65 | 16.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.05 | Call | | 1,264.00000 | 1,192 | 17.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.05 | Put | | 273.00000 | 294 | 17.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.05 | Call | | 477.00000 | 442 | 21.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.05 | Put | | 1,486.00000 | 1,544 | 21.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.05 | Call | | 321.00000 | 295 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.05 | Put | | 2,330.00000 | 2,397 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.05 | Call | | 208.00000 | 190 | 25.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.05 | Put | | 3,217.00000 | 3,292 | 25.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.05 | Call | | 140.00000 | 126 | 26.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 16.05 | Put | | 4,149.00000 | 4,228 | 26.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.15 | Call | | 3,904.00000 | 3,811 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.15 | Put | | 13.00000 | 13 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.15 | Call | | 2,922.00000 | 2,830 | 19.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.15 | Put | | 31.00000 | 32 | 19.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.15 | Call | | 1,959.00000 | 1,876 | 16.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.15 | Put | | 68.00000 | 78 | 16.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.15 | Call | | 1,202.00000 | 1,131 | 17.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.15 | Put | | 311.00000 | 333 | 17.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.15 | Call | | 457.00000 | 423 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.15 | Put | | 1,566.00000 | 1,625 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.15 | Call | | 307.00000 | 281 | 24.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.15 | Put | | 2,416.00000 | 2,483 | 24.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.15 | Call | | 199.00000 | 182 | 25.79 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.15 | Put | | 3,308.00000 | 3,384 | 25.79 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.15 | Call | | 133.00000 | 119 | 27.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.15 | Put | | 4,242.00000 | 4,321 | 27.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.90 | Call | | 4,150.00000 | 4,058 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.90 | Put | | 9.00000 | 10 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.90 | Call | | 3,167.00000 | 3,075 | 20.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.90 | Put | | 26.00000 | 27 | 20.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.90 | Call | | 2,192.00000 | 2,100 | 16.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.90 | Put | | 51.00000 | 52 | 16.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.90 | Call | | 1,367.00000 | 1,290 | 17.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.90 | Put | | 226.00000 | 242 | 17.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.90 | Call | | 509.00000 | 472 | 21.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.90 | Put | | 1,368.00000 | 1,424 | 21.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.90 | Call | | 339.00000 | 314 | 23.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.90 | Put | | 2,198.00000 | 2,266 | 23.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.90 | Call | | 221.00000 | 202 | 25.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.90 | Put | | 3,080.00000 | 3,154 | 25.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.90 | Call | | 148.00000 | 135 | 26.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.90 | Put | | 4,007.00000 | 4,087 | 26.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.80 | Call | | 4,249.00000 | 4,156 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.80 | Put | | 8.00000 | 8 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.80 | Call | | 3,265.00000 | 3,173 | 20.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.80 | Put | | 24.00000 | 25 | 20.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.80 | Call | | 2,289.00000 | 2,197 | 16.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.80 | Put | | 48.00000 | 49 | 16.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.80 | Call | | 1,438.00000 | 1,361 | 16.98 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.80 | Put | | 197.00000 | 213 | 16.98 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.80 | Call | | 532.00000 | 493 | 21.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.80 | Put | | 1,291.00000 | 1,345 | 21.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.80 | Call | | 352.00000 | 326 | 23.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.80 | Put | | 2,111.00000 | 2,178 | 23.71 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 14.80 | Call | | 231.00000 | 211 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.80 | Put | | 2,990.00000 | 3,063 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.80 | Call | | 154.00000 | 140 | 26.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.80 | Put | | 3,913.00000 | 3,992 | 26.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Call | | 4,199.00000 | 4,107 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Put | | 8.00000 | 9 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.85 | Call | | 3,216.00000 | 3,124 | 20.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.85 | Put | | 25.00000 | 26 | 20.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.85 | Call | | 2,240.00000 | 2,148 | 16.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.85 | Put | | 49.00000 | 50 | 16.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.85 | Call | | 1,402.00000 | 1,325 | 17.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.85 | Put | | 211.00000 | 227 | 17.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.85 | Call | | 521.00000 | 483 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.85 | Put | | 1,330.00000 | 1,385 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.85 | Call | | 346.00000 | 320 | 23.83 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.85 | Put | | 2,155.00000 | 2,222 | 23.83 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.85 | Call | | 226.00000 | 206 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.85 | Put | | 3,035.00000 | 3,108 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.85 | Call | | 151.00000 | 137 | 26.79 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.85 | Put | | 3,960.00000 | 4,039 | 26.79 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.00 | Call | | 4,052.00000 | 3,960 | 23.34 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.00 | Put | | 11.00000 | 12 | 23.34 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.00 | Call | | 3,069.00000 | 2,977 | 20.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.00 | Put | | 28.00000 | 29 | 20.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.00 | Call | | 2,095.00000 | 2,007 | 16.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.00 | Put | | 54.00000 | 59 | 16.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.00 | Call | | 1,298.00000 | 1,223 | 17.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.00 | Put | | 257.00000 | 275 | 17.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.00 | Call | | 487.00000 | 452 | 21.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.00 | Put | | 1,446.00000 | 1,504 | 21.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.00 | Call | | 327.00000 | 302 | 24.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.00 | Put | | 2,286.00000 | 2,354 | 24.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.00 | Call | | 212.00000 | 194 | 25.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.00 | Put | | 3,171.00000 | 3,246 | 25.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.00 | Call | | 142.00000 | 129 | 26.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.00 | Put | | 4,101.00000 | 4,181 | 26.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.95 | Call | | 4,101.00000 | 4,009 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.95 | Put | | 10.00000 | 11 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.95 | Call | | 3,118.00000 | 3,027 | 20.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.95 | Put | | 27.00000 | 29 | 20.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.95 | Call | | 2,144.00000 | 2,052 | 16.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.95 | Put | | 53.00000 | 54 | 16.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.95 | Call | | 1,332.00000 | 1,255 | 17.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.95 | Put | | 241.00000 | 257 | 17.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.95 | Call | | 498.00000 | 462 | 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 |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.95 | Put | | 1,407.00000 | 1,464 | 21.62 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.95 | Call | | 333.00000 | 309 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.95 | Put | | 2,242.00000 | 2,311 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.95 | Call | | 216.00000 | 198 | 25.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.95 | Put | | 3,125.00000 | 3,200 | 25.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.95 | Call | | 145.00000 | 132 | 26.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.95 | Put | | 4,054.00000 | 4,134 | 26.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.75 | Call | | 4,298.00000 | 4,205 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.75 | Put | | 7.00000 | 7 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.75 | Call | | 3,314.00000 | 3,222 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.75 | Put | | 23.00000 | 24 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.75 | Call | | 2,337.00000 | 2,245 | 17.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.75 | Put | | 46.00000 | 47 | 17.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.75 | Call | | 1,475.00000 | 1,397 | 16.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.75 | Put | | 184.00000 | 199 | 16.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.75 | Call | | 545.00000 | 505 | 21.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.75 | Put | | 1,254.00000 | 1,307 | 21.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.75 | Call | | 359.00000 | 332 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.75 | Put | | 2,068.00000 | 2,134 | 23.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.75 | Call | | 236.00000 | 215 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.75 | Put | | 2,945.00000 | 3,017 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.75 | Call | | 157.00000 | 143 | 26.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.75 | Put | | 3,866.00000 | 3,945 | 26.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.70 | Call | | 4,347.00000 | 4,255 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.70 | Put | | 6.00000 | 7 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.70 | Call | | 3,363.00000 | 3,271 | 21.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.70 | Put | | 22.00000 | 23 | 21.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.70 | Call | | 2,386.00000 | 2,294 | 17.23 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.70 | Put | | 45.00000 | 46 | 17.23 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.70 | Call | | 1,512.00000 | 1,434 | 16.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.70 | Put | | 171.00000 | 186 | 16.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.70 | Call | | 557.00000 | 516 | 21.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.70 | Put | | 1,216.00000 | 1,268 | 21.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.70 | Call | | 366.00000 | 339 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.70 | Put | | 2,025.00000 | 2,091 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.70 | Call | | 241.00000 | 220 | 25.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.70 | Put | | 2,900.00000 | 2,972 | 25.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.70 | Call | | 160.00000 | 146 | 26.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.70 | Put | | 3,819.00000 | 3,898 | 26.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.50 | Call | | 4,545.00000 | 4,452 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.50 | Put | | 4.00000 | 4 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.50 | Call | | 3,559.00000 | 3,467 | 21.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.50 | Put | | 18.00000 | 19 | 21.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.50 | Call | | 2,580.00000 | 2,488 | 18.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.50 | Put | | 39.00000 | 40 | 18.08 | 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 15/03/2010 Currency Future | 10.50 | Call | | 1,667.00000 | 1,587 | 16.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.50 | Put | | 126.00000 | 139 | 16.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.50 | Call | | 611.00000 | 567 | 20.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.50 | Put | | 1,070.00000 | 1,119 | 20.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.50 | Call | | 396.00000 | 366 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.50 | Put | | 1,855.00000 | 1,918 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.50 | Call | | 263.00000 | 240 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.50 | Put | | 2,722.00000 | 2,792 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.50 | Call | | 173.00000 | 158 | 26.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.50 | Put | | 3,632.00000 | 3,710 | 26.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.35 | Call | | 4,694.00000 | 4,601 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.35 | Put | | 3.00000 | 3 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.35 | Call | | 3,707.00000 | 3,614 | 22.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.35 | Put | | 16.00000 | 16 | 22.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.35 | Call | | 2,727.00000 | 2,635 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.35 | Put | | 36.00000 | 37 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.35 | Call | | 1,789.00000 | 1,708 | 16.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.35 | Put | | 98.00000 | 110 | 16.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.35 | Call | | 656.00000 | 609 | 20.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.35 | Put | | 965.00000 | 1,011 | 20.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.35 | Call | | 420.00000 | 389 | 22.60 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.35 | Put | | 1,729.00000 | 1,791 | 22.60 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.35 | Call | | 281.00000 | 257 | 24.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.35 | Put | | 2,590.00000 | 2,659 | 24.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.35 | Call | | 183.00000 | 167 | 26.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.35 | Put | | 3,492.00000 | 3,569 | 26.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.35 | Call | | 73.00000 | 64 | 27.50 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.35 | Put | | 5,382.00000 | 5,466 | 27.50 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.35 | Call | | 26.00000 | 22 | 28.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.35 | Put | | 7,335.00000 | 7,424 | 28.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.50 | Call | | 68.00000 | 59 | 27.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.50 | Put | | 5,527.00000 | 5,611 | 27.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.50 | Call | | 23.00000 | 20 | 28.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.50 | Put | | 7,482.00000 | 7,572 | 28.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.60 | Call | | 4,446.00000 | 4,353 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.60 | Put | | 5.00000 | 5 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.60 | Call | | 3,461.00000 | 3,369 | 21.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.60 | Put | | 20.00000 | 21 | 21.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.60 | Call | | 2,483.00000 | 2,391 | 17.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.60 | Put | | 42.00000 | 43 | 17.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.60 | Call | | 1,588.00000 | 1,509 | 16.79 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.60 | Put | | 147.00000 | 161 | 16.79 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.60 | Call | | 380.00000 | 352 | 23.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.60 | Put | | 1,939.00000 | 2,004 | 23.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.60 | Call | | 166.00000 | 151 | 26.43 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 15.60 | Put | | | 3,725.00000 | 3,803 | 26.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.60 | Call | | | 65.00000 | 56 | 27.60 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.60 | Put | | | 5,624.00000 | 5,708 | 27.60 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.60 | Call | | | 22.00000 | 19 | 28.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.60 | Put | | | 7,581.00000 | 7,671 | 28.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.70 | Call | | | 62.00000 | 53 | 27.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.70 | Put | | | 5,721.00000 | 5,805 | 27.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.70 | Call | | | 21.00000 | 18 | 28.23 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.70 | Put | | | 7,680.00000 | 7,770 | 28.23 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Call | | | 4,199.00000 | 4,107 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Put | | | 8.00000 | 9 | 23.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.85 | Call | | | 57.00000 | 49 | 27.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.85 | Put | | | 5,866.00000 | 5,951 | 27.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.85 | Call | | | 19.00000 | 17 | 28.27 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.85 | Put | | | 7,828.00000 | 7,919 | 28.27 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.95 | Call | | | 55.00000 | 47 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.95 | Put | | | 5,964.00000 | 6,049 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.95 | Call | | | 18.00000 | 16 | 28.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.95 | Put | | | 7,927.00000 | 8,018 | 28.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.10 | Call | | | 51.00000 | 43 | 27.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.10 | Put | | | 6,110.00000 | 6,195 | 27.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.10 | Call | | | 17.00000 | 15 | 28.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.10 | Put | | | 8,076.00000 | 8,167 | 28.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.05 | Call | | | 52.00000 | 44 | 27.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.05 | Put | | | 6,061.00000 | 6,146 | 27.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.05 | Call | | | 17.00000 | 15 | 28.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.05 | Put | | | 8,026.00000 | 8,117 | 28.30 | 0.00 | 0 | 0.00 |
| AL12 On 06/08/2009 Index Future | | | 313.73900 | | 309.73100 | | 0.00 | 0.00 | 0 | 0.00 |
| AL13 On 06/08/2009 Index Future | | | 244.55200 | | 244.29400 | | 0.00 | 0.00 | 0 | 7.00 |
| AL37 On 06/08/2009 Index Future | | | 275.78900 | | 274.59600 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T On 06/08/2009 Index Future | | | 308.47300 | | 306.36400 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/08/2009 Index Future | | | 287.44400 | | 285.48600 | | 0.00 | 2,874,440.00 | 1 | 645.00 |
| ALBI On 05/11/2009 Index Future | | | 292.64000 | | 290.61000 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 04/02/2010 Index Future | | | 298.23700 | | 296.12100 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 123.92500 | | 123.51100 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 05/11/2009 Index Future | | | 126.17400 | | 125.75300 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 04/02/2010 Index Future | | | 128.55800 | | 128.12900 | | 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 | | 289.35400 | 287.41000 | | 0.00 | 0.00 | 0 | 567.00 |
| GOVI On 05/11/2009 jGovi | | 294.54900 | 292.56900 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 04/02/2010 jGovi | | 300.11300 | 298.09650 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 06/08/2009 Index Future | | 357.69600 | 357.69600 | | 0.00 | 0.00 | 0 | 3.00 |
| ILBI On 05/11/2009 Index Future | | 364.86800 | 364.86800 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | 7.88200 | 7.87800 | | 20.64 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | 8.97800 | 9.03800 | | 20.64 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | 8.61800 | 8.64800 | | 20.64 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | 8.84800 | 8.90300 | | 20.64 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | 9.10300 | 9.16600 | | 20.64 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | 9.11300 | 9.16500 | | 20.64 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | 9.11700 | 9.62900 | | 20.64 | 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 | | 7.54600 | 7.54900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | 7.28900 | 7.27300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 04/02/2010 jFra | | 7.38600 | 7.37400 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/05/2010 jFra | | 7.64500 | 7.63700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/08/2010 jFra | | 7.87500 | 7.92800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 04/11/2010 jFra | | 8.17000 | 8.19800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | 7.87900 | 7.89300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/11/2009 jNote | | 8.03800 | 8.05800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 04/02/2010 jNote | | 8.26300 | 8.29200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | 8.74200 | 8.79400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/11/2009 jNote | | 8.85600 | 8.91400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 04/02/2010 jNote | | 8.99100 | 9.05700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | 9.04100 | 9.09200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/11/2009 jNote | | 9.08900 | 9.14200 | | 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 |
|---------------------------------|--------|--------------|-----|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| JN10 On 04/02/2010 jNote | | | | 9.14800 | 9.20200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2009 jRod | | | | 7.58500 | 7.58600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/08/2009 jRod | | | | 7.32500 | 7.32900 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/09/2009 jRod | | | | 7.50800 | 7.51300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/10/2009 jRod | | | | 7.66400 | 7.66500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/11/2009 jRod | | | | 7.62300 | 7.62300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2009 jRod | | | | 7.78800 | 7.78500 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | | 277.13100 | 274.86700 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 05/11/2009 Index Future | | | | 282.16200 | 279.85600 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 04/02/2010 Index Future | | | | 287.49200 | 285.14300 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | | 7.23200 | 7.33800 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 2,470.00000 | 2,578 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 11.00000 | 8 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 2,716.00000 | 2,824 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 6.00000 | 4 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | | | | 5.00000 | 5.00000 | | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Call | | | 1,237.00000 | 1,237 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 16.00000 | 16 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | | 8.60100 | 8.70300 | | 7.75 | 0.00 | 0 | 9,090.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 3,014.00000 | 3,491 | 8.05 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 157.00000 | 92 | 8.05 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | | 8.70000 | 8.80800 | | 7.75 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 243.00000 | 300 | 7.55 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 7,143.00000 | 6,648 | 7.55 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | | 8.77900 | 8.89400 | | 7.25 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 756.00000 | 874 | 7.10 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 6,505.00000 | 6,061 | 7.10 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | | | | 8.81000 | 8.93200 | | 7.00 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | 8.50 | Call | | | 2,153.00000 | 2,389 | 7.00 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | 8.50 | Put | | | 4,196.00000 | 3,860 | 7.00 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | | 9.09200 | 9.23400 | | 16.57 | 0.00 | 0 | 12,963.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 945.00000 | 1,405 | 16.57 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 3,147.00000 | 2,279 | 16.57 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 15.83 | 0.00 | 0 | 35.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Put | | | 18,012.00000 | 16,683 | 15.83 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | | 9.14200 | 9.28800 | | 16.11 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 2,932.00000 | 3,508 | 16.11 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 5,615.00000 | 4,843 | 16.11 | 0.00 | 0 | 5,000.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R186 On 05/11/2009 Bond Future | 8.75 | Call | | | 2,082.00000 | 2,539 | 15.96 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Put | | | 7,174.00000 | 6,283 | 15.96 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Call | | | 324.00000 | 432 | 15.50 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Put | | | 15,862.00000 | 14,623 | 15.50 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 176.00000 | 240 | 15.40 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 18,543.00000 | 17,260 | 15.40 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 9.18700 | | 9.33800 | | 16.25 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 1,755.00000 | 2,097 | 15.81 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 12,280.00000 | 11,246 | 15.81 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | | | 9.21200 | | 9.36700 | | 15.39 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | 9.00 | Call | | | 4,815.00000 | 5,449 | 15.39 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | 9.00 | Put | | | 8,169.00000 | 7,406 | 15.39 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 8.66800 | | 8.78100 | | 8.07 | 0.00 | 0 | 2.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 2,130.00000 | 2,531 | 8.28 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 184.00000 | 108 | 8.28 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.74600 | | 8.86500 | | 7.65 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 191.00000 | 239 | 7.36 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,886.00000 | 5,453 | 7.36 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.81600 | | 8.94300 | | 7.47 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 426.00000 | 504 | 7.17 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 6,192.00000 | 5,779 | 7.17 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | | | 8.84600 | | 8.98100 | | 6.83 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | 8.50 | Call | | | 1,700.00000 | 1,903 | 6.73 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | 8.50 | Put | | | 3,496.00000 | 3,199 | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 9.09800 | | 9.20000 | | 11.20 | 0.00 | 0 | 1,570.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | | 1,228.00000 | 1,529 | 11.34 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | | 957.00000 | 702 | 11.34 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 9.17400 | | 9.28000 | | 11.24 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | | 122.00000 | 150 | 10.81 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | | 10,164.00000 | 9,631 | 10.81 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | | | 9.24600 | | 9.35800 | | 10.71 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | | 933.00000 | 1,064 | 10.34 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | | 7,142.00000 | 6,693 | 10.34 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | | | 9.28500 | | 9.40100 | | 10.43 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | 9.00 | Call | | | 2,671.00000 | 2,923 | 10.43 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | 9.00 | Put | | | 4,712.00000 | 4,379 | 10.43 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | | | 9.11600 | | 9.21800 | | 12.71 | 0.00 | 0 | 1,062.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | | 1,275.00000 | 1,593 | 12.87 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,087.00000 | 803 | 12.87 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 9.18400 | | 9.29000 | | 12.28 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | | 129.00000 | 160 | 11.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | | 11,206.00000 | 10,625 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 9.24600 | | 9.35600 | | 12.25 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | | 1,023.00000 | 1,164 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | | 7,831.00000 | 7,351 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | | | 9.28200 | | 9.39700 | | 11.48 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | 9.00 | Call | | | 2,942.00000 | 3,218 | 11.48 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | 9.00 | Put | | | 5,163.00000 | 4,802 | 11.48 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 8.68000 | | 8.79300 | | 7.10 | 0.00 | 0 | 1,775.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | | 1,744.00000 | 2,074 | 7.28 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | | 161.00000 | 96 | 7.28 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Call | | | 0.00000 | 0 | 6.84 | 0.00 | 0 | 300.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Put | | | 6,532.00000 | 6,136 | 6.84 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.76700 | | 8.88700 | | 6.68 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | | 153.00000 | 192 | 6.43 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | | 4,911.00000 | 4,549 | 6.43 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.84800 | | 8.97700 | | 6.44 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | | 336.00000 | 399 | 6.18 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | | 5,141.00000 | 4,795 | 6.18 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | | | 8.89000 | | 9.02900 | | 5.82 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | 8.75 | Call | | | 1,656.00000 | 1,845 | 5.82 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | 8.75 | Put | | | 2,493.00000 | 2,266 | 5.82 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 9.21500 | | 9.32700 | | 14.07 | 0.00 | 0 | 600.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | | 984.00000 | 1,286 | 14.07 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,445.00000 | 1,075 | 14.07 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 9.27900 | | 9.39400 | | 13.63 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | | 109.00000 | 139 | 13.12 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | | 12,214.00000 | 11,565 | 13.12 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 9.33700 | | 9.45800 | | 13.62 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | | 997.00000 | 1,151 | 13.07 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | | 8,329.00000 | 7,783 | 13.07 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | | | 9.37600 | | 9.50000 | | 12.82 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | 9.25 | Call | | | 3,414.00000 | 3,746 | 12.82 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | 9.25 | Put | | | 4,843.00000 | 4,470 | 12.82 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 9.28700 | | 9.40300 | | 14.87 | 0.00 | 0 | 120.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | | 816.00000 | 1,095 | 14.87 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,755.00000 | 1,324 | 14.87 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 9.33900 | | 9.45800 | | 15.02 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | | 169.00000 | 214 | 14.45 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | | 11,332.00000 | 10,659 | 14.45 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 9.41100 | | 9.53000 | | 14.45 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | | 1,280.00000 | 1,464 | 13.96 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | | 7,669.00000 | 7,146 | 13.96 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | | | 9.49600 | | 9.61400 | | 14.19 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | 9.25 | Call | | | 3,222.00000 | 3,530 | 14.19 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | 9.25 | Put | | | 5,367.00000 | 4,987 | 14.19 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 8.67700 | | 8.82900 | | 20.28 | 0.00 | 0 | 4,596.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | | 1,239.00000 | 1,827 | 20.54 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | | 1,872.00000 | 1,234 | 20.54 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Call | | | 51.00000 | 102 | 19.89 | 0.00 | 0 | 1,950.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Put | | | 7,170.00000 | 5,994 | 19.89 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.70700 | | 8.86200 | | 20.64 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | | 7,637.00000 | 8,634 | 21.96 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | | 1,134.00000 | 887 | 21.96 | 0.00 | 0 | 2,500.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 187.00000 | 262 | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 14,986.00000 | 13,819 | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 92.00000 | 134 | 19.72 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 17,608.00000 | 16,407 | 19.72 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | | | 8.73100 | | 8.89000 | | 20.01 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | | 9,630.00000 | 10,626 | 21.65 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | | 1,693.00000 | 1,423 | 21.65 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | | 888.00000 | 1,107 | 19.33 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | | 13,295.00000 | 12,247 | 19.33 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | | | 8.73900 | | 8.90200 | | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | 8.50 | Call | | | 3,906.00000 | 4,491 | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | 8.50 | Put | | | 7,169.00000 | 6,459 | 19.86 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 285.62500 | | 283.70200 | | 0.00 | 0.00 | 0 | 100.00 |
| TRT1 On 05/11/2009 Index Future | | | 290.81000 | | 288.85100 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 04/02/2010 Index Future | | | 296.30300 | | 294.30800 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.53550 | | 6.59490 | | 16.37 | 326,775.00 | 50 | 178,936.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | | 174.00000 | 147 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | | 179.00000 | 211 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | | 202.00000 | 166 | 16.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | | 157.00000 | 181 | 16.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | | 232.00000 | 194 | 16.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | | 137.00000 | 158 | 16.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | | 265.00000 | 224 | 16.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | | 120.00000 | 138 | 16.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | | 299.00000 | 256 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | | 104.00000 | 120 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | | 265.00000 | 224 | 16.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | | 120.00000 | 138 | 16.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | | 299.00000 | 256 | 17.21 | 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 | 6.40 | Put | | 104.00000 | 120 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 372.00000 | 326 | 17.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 77.00000 | 90 | 17.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 372.00000 | 326 | 17.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 77.00000 | 90 | 17.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | 335.00000 | 290 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | 90.00000 | 104 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 202.00000 | 166 | 16.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 157.00000 | 181 | 16.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 174.00000 | 147 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 179.00000 | 211 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 154.00000 | 130 | 17.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 209.00000 | 244 | 17.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 154.00000 | 130 | 17.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 209.00000 | 244 | 17.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Call | | 411.00000 | 363 | 18.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Put | | 66.00000 | 78 | 18.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | 452.00000 | 402 | 18.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | 57.00000 | 67 | 18.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | 121.00000 | 101 | 17.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | 276.00000 | 316 | 17.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 137.00000 | 114 | 17.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 242.00000 | 279 | 17.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 137.00000 | 114 | 17.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 242.00000 | 279 | 17.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 107.00000 | 89 | 17.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 312.00000 | 354 | 17.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 107.00000 | 89 | 17.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 312.00000 | 354 | 17.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 84.00000 | 70 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 389.00000 | 434 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | 66.00000 | 55 | 19.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | 471.00000 | 519 | 19.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 84.00000 | 70 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 389.00000 | 434 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | 95.00000 | 79 | 18.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | 350.00000 | 393 | 18.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 75.00000 | 62 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 430.00000 | 476 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 59.00000 | 48 | 19.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 514.00000 | 563 | 19.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 75.00000 | 62 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 430.00000 | 476 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 59.00000 | 48 | 19.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 514.00000 | 563 | 19.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | | 46.00000 | 38 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | | 602.00000 | 653 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | | 52.00000 | 43 | 19.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | | 557.00000 | 607 | 19.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | | 52.00000 | 43 | 19.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | | 557.00000 | 607 | 19.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | | 41.00000 | 34 | 20.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | | 646.00000 | 699 | 20.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | | 33.00000 | 27 | 21.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | | 738.00000 | 792 | 21.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | | 46.00000 | 38 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | | 602.00000 | 653 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | | 37.00000 | 30 | 20.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | | 692.00000 | 745 | 20.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | | 33.00000 | 27 | 21.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | | 738.00000 | 792 | 21.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | | 27.00000 | 22 | 21.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | | 832.00000 | 886 | 21.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | | 41.00000 | 34 | 20.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | | 646.00000 | 699 | 20.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | | 27.00000 | 22 | 21.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | | 832.00000 | 886 | 21.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | | 22.00000 | 18 | 22.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | | 927.00000 | 982 | 22.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | | 30.00000 | 24 | 21.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | | 785.00000 | 839 | 21.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | | 24.00000 | 20 | 22.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | | 879.00000 | 934 | 22.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | | 19.00000 | 16 | 22.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | | 975.00000 | 1,031 | 22.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | | 452.00000 | 402 | 18.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | | 57.00000 | 67 | 18.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Call | | | 5,845.00000 | 5,786 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Put | | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Call | | | 4,345.00000 | 4,286 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Put | | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Call | | | 2,845.00000 | 2,786 | 26.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 26.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Call | | | 1,348.00000 | 1,289 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Put | | | 3.00000 | 3 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Call | | | 6.00000 | 5 | 27.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Put | | | 1,661.00000 | 1,719 | 27.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Call | | | 1.00000 | 1 | 34.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Put | | | 3,156.00000 | 3,215 | 34.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.25 | Call | | | 0.00000 | 0 | 42.24 | 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 | | 4,655.00000 | 4,715 | 42.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Call | | 0.00000 | 0 | 49.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Put | | 6,155.00000 | 6,215 | 49.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Call | | 6,045.00000 | 5,986 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Call | | 4,545.00000 | 4,486 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Call | | 3,045.00000 | 2,986 | 25.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 25.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Call | | 1,547.00000 | 1,487 | 26.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Put | | 2.00000 | 2 | 26.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Call | | 8.00000 | 7 | 25.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Put | | 1,463.00000 | 1,521 | 25.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Call | | 1.00000 | 1 | 33.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Put | | 2,956.00000 | 3,015 | 33.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Call | | 0.00000 | 0 | 41.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Put | | 4,455.00000 | 4,515 | 41.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 49.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Put | | 5,955.00000 | 6,015 | 49.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Call | | 6,095.00000 | 6,036 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Call | | 4,595.00000 | 4,536 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Call | | 3,095.00000 | 3,036 | 25.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Put | | 0.00000 | 0 | 25.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Call | | 1,596.00000 | 1,537 | 27.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Put | | 1.00000 | 2 | 27.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Call | | 8.00000 | 7 | 25.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Put | | 1,414.00000 | 1,472 | 25.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Call | | 1.00000 | 1 | 33.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Put | | 2,906.00000 | 2,965 | 33.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Call | | 0.00000 | 0 | 40.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Put | | 4,405.00000 | 4,465 | 40.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Call | | 0.00000 | 0 | 48.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Put | | 5,905.00000 | 5,965 | 48.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Call | | 580.00000 | 527 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Put | | 35.00000 | 41 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Call | | 493.00000 | 442 | 18.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Put | | 49.00000 | 57 | 18.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Call | | 810.00000 | 753 | 20.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Put | | 15.00000 | 18 | 20.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Call | | 716.00000 | 660 | 20.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Put | | 21.00000 | 25 | 20.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Call | | 625.00000 | 571 | 19.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Put | | 30.00000 | 35 | 19.46 | 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 | | | 536.00000 | 484 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Put | | | 41.00000 | 49 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Call | | | 763.00000 | 706 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Put | | | 18.00000 | 21 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Call | | | 670.00000 | 615 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Put | | | 25.00000 | 30 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Call | | | 536.00000 | 484 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Put | | | 41.00000 | 49 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Call | | | 670.00000 | 615 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Put | | | 25.00000 | 30 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.30 | Call | | | 4,295.00000 | 4,236 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.30 | Put | | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.30 | Call | | | 3,295.00000 | 3,236 | 24.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.30 | Put | | | 0.00000 | 0 | 24.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.30 | Call | | | 2,295.00000 | 2,236 | 29.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.30 | Put | | | 0.00000 | 0 | 29.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.30 | Call | | | 1,298.00000 | 1,239 | 24.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.30 | Put | | | 3.00000 | 3 | 24.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.30 | Call | | | 5.00000 | 5 | 27.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.30 | Put | | | 1,710.00000 | 1,769 | 27.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.30 | Call | | | 1.00000 | 0 | 37.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.30 | Put | | | 3,706.00000 | 3,765 | 37.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.30 | Call | | | 0.00000 | 0 | 47.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.30 | Put | | | 5,705.00000 | 5,765 | 47.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 52.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.30 | Put | | | 7,705.00000 | 7,765 | 52.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.35 | Call | | | 4,245.00000 | 4,186 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.35 | Put | | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.35 | Call | | | 3,245.00000 | 3,186 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.35 | Put | | | 0.00000 | 0 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.35 | Call | | | 2,245.00000 | 2,186 | 30.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 30.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.35 | Call | | | 1,248.00000 | 1,189 | 23.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.35 | Put | | | 4.00000 | 4 | 23.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.35 | Call | | | 5.00000 | 4 | 27.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.35 | Put | | | 1,760.00000 | 1,819 | 27.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.35 | Call | | | 1.00000 | 0 | 37.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.35 | Put | | | 3,756.00000 | 3,815 | 37.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.35 | Call | | | 0.00000 | 0 | 48.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.35 | Put | | | 5,755.00000 | 5,815 | 48.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 52.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.35 | Put | | | 7,755.00000 | 7,815 | 52.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.40 | Call | | | 4,195.00000 | 4,136 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.40 | Put | | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.40 | Call | | | 3,195.00000 | 3,136 | 25.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 25.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.40 | Call | | 2,195.00000 | 2,136 | 30.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.40 | Put | | 0.00000 | 0 | 30.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.40 | Call | | 1,199.00000 | 1,140 | 23.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.40 | Put | | 4.00000 | 5 | 23.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.40 | Call | | 5.00000 | 4 | 28.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.40 | Put | | 1,810.00000 | 1,868 | 28.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.40 | Call | | 0.00000 | 0 | 37.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.40 | Put | | 3,806.00000 | 3,865 | 37.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.40 | Call | | 0.00000 | 0 | 48.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.40 | Put | | 5,805.00000 | 5,865 | 48.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.40 | Call | | 0.00000 | 0 | 52.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.40 | Put | | 7,805.00000 | 7,865 | 52.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.45 | Call | | 4,145.00000 | 4,086 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.45 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.45 | Call | | 3,145.00000 | 3,086 | 25.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.45 | Put | | 0.00000 | 0 | 25.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.45 | Call | | 2,145.00000 | 2,086 | 30.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.45 | Put | | 0.00000 | 0 | 30.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.45 | Call | | 1,150.00000 | 1,091 | 22.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.45 | Put | | 5.00000 | 5 | 22.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.45 | Call | | 4.00000 | 4 | 28.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.45 | Put | | 1,859.00000 | 1,918 | 28.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Call | | 0.00000 | 0 | 38.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Put | | 3,856.00000 | 3,915 | 38.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Call | | 0.00000 | 0 | 48.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Put | | 5,855.00000 | 5,915 | 48.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Call | | 0.00000 | 0 | 52.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Put | | 7,855.00000 | 7,915 | 52.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Call | | 0.00000 | 0 | 38.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Put | | 3,856.00000 | 3,915 | 38.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Call | | 0.00000 | 0 | 48.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Put | | 5,855.00000 | 5,915 | 48.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Call | | 0.00000 | 0 | 52.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Put | | 7,855.00000 | 7,915 | 52.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.50 | Call | | 4,095.00000 | 4,036 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.50 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.50 | Call | | 2,095.00000 | 2,036 | 30.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.50 | Put | | 0.00000 | 0 | 30.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.50 | Call | | 1,100.00000 | 1,042 | 22.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.50 | Put | | 5.00000 | 6 | 22.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.50 | Call | | 4.00000 | 4 | 28.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.50 | Put | | 1,909.00000 | 1,968 | 28.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.50 | Call | | 0.00000 | 0 | 38.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.50 | Put | | 3,906.00000 | 3,965 | 38.33 | 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 14/09/2009 Currency Future | 14.50 | Call | | 0.00000 | 0 | 52.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.50 | Put | | 7,905.00000 | 7,965 | 52.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.55 | Call | | 4,045.00000 | 3,986 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.55 | Put | | 0.00000 | 0 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.55 | Call | | 2,045.00000 | 1,986 | 31.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.55 | Put | | 0.00000 | 0 | 31.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.55 | Call | | 1,051.00000 | 993 | 21.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.55 | Put | | 6.00000 | 7 | 21.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.55 | Call | | 4.00000 | 3 | 28.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.55 | Put | | 1,959.00000 | 2,018 | 28.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.55 | Call | | 0.00000 | 0 | 38.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.55 | Put | | 3,956.00000 | 4,015 | 38.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.55 | Call | | 0.00000 | 0 | 53.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.55 | Put | | 7,955.00000 | 8,015 | 53.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.60 | Call | | 0.00000 | 3,936 | 23.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.60 | Put | | 0.00000 | 0 | 23.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.60 | Call | | 0.00000 | 2,936 | 25.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.60 | Put | | 0.00000 | 0 | 25.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.60 | Call | | 0.00000 | 1,936 | 30.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.60 | Put | | 0.00000 | 0 | 30.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.60 | Call | | 0.00000 | 944 | 21.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.60 | Put | | 0.00000 | 9 | 21.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.60 | Call | | 0.00000 | 3 | 29.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.60 | Put | | 0.00000 | 2,068 | 29.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.60 | Call | | 0.00000 | 0 | 38.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.60 | Put | | 0.00000 | 4,065 | 38.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.60 | Call | | 0.00000 | 0 | 49.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.60 | Put | | 0.00000 | 6,065 | 49.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.60 | Call | | 0.00000 | 0 | 53.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.60 | Put | | 0.00000 | 8,065 | 53.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.60290 | 6.66260 | | 17.56 | 0.00 | 0 | 455.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 307.00000 | 279 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 294.00000 | 326 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 332.00000 | 299 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 269.00000 | 296 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 358.00000 | 323 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 245.00000 | 270 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 385.00000 | 349 | 17.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 222.00000 | 246 | 17.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 358.00000 | 323 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 245.00000 | 270 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 414.00000 | 376 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 201.00000 | 223 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 414.00000 | 376 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 201.00000 | 223 | 17.54 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 475.00000 | 435 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 162.00000 | 182 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 444.00000 | 405 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 181.00000 | 202 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 444.00000 | 405 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 181.00000 | 202 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 307.00000 | 279 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 294.00000 | 326 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 287.00000 | 261 | 18.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 325.00000 | 358 | 18.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 287.00000 | 261 | 18.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 325.00000 | 358 | 18.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 508.00000 | 466 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 145.00000 | 163 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 508.00000 | 466 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 145.00000 | 163 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Call | | 542.00000 | 499 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Put | | 129.00000 | 146 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 221.00000 | 200 | 18.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 458.00000 | 497 | 18.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | 269.00000 | 244 | 18.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | 356.00000 | 391 | 18.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 252.00000 | 228 | 18.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 389.00000 | 425 | 18.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 252.00000 | 228 | 18.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 389.00000 | 425 | 18.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 236.00000 | 214 | 18.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 423.00000 | 461 | 18.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 221.00000 | 200 | 18.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 458.00000 | 497 | 18.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 194.00000 | 176 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 531.00000 | 573 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 171.00000 | 154 | 19.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 608.00000 | 651 | 19.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Call | | 151.00000 | 136 | 20.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | 688.00000 | 733 | 20.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | 133.00000 | 120 | 20.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | 771.00000 | 817 | 20.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 207.00000 | 187 | 19.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 494.00000 | 534 | 19.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 182.00000 | 165 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 569.00000 | 612 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 160.00000 | 145 | 20.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 648.00000 | 692 | 20.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 207.00000 | 187 | 19.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 494.00000 | 534 | 19.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 160.00000 | 145 | 20.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 648.00000 | 692 | 20.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | 142.00000 | 128 | 20.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | 729.00000 | 775 | 20.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 182.00000 | 165 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 569.00000 | 612 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Call | | 5,813.00000 | 5,753 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Call | | 4,313.00000 | 4,253 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Call | | 2,813.00000 | 2,754 | 30.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Put | | 1.00000 | 1 | 30.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Call | | 1,325.00000 | 1,267 | 19.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Put | | 13.00000 | 14 | 19.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Call | | 45.00000 | 41 | 25.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Put | | 1,733.00000 | 1,788 | 25.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Call | | 9.00000 | 8 | 28.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Put | | 3,196.00000 | 3,255 | 28.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Call | | 2.00000 | 2 | 31.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Put | | 4,690.00000 | 4,749 | 31.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Call | | 1.00000 | 1 | 35.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Put | | 6,188.00000 | 6,248 | 35.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Call | | 6,063.00000 | 6,003 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Call | | 4,563.00000 | 4,503 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Call | | 3,063.00000 | 3,003 | 32.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Put | | 0.00000 | 1 | 32.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Call | | 1,571.00000 | 1,512 | 21.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Put | | 8.00000 | 9 | 21.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Call | | 56.00000 | 51 | 24.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Put | | 1,494.00000 | 1,548 | 24.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Call | | 12.00000 | 11 | 28.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Put | | 2,949.00000 | 3,008 | 28.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Call | | 3.00000 | 3 | 31.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Put | | 4,440.00000 | 4,500 | 31.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Call | | 1.00000 | 1 | 34.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Put | | 5,939.00000 | 5,998 | 34.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Call | | 6,113.00000 | 6,053 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Call | | 4,613.00000 | 4,553 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Call | | 3,113.00000 | 3,053 | 31.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 31.95 | 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 | 5.05 | Call | | 1,620.00000 | 1,561 | 21.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Put | | 8.00000 | 8 | 21.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Call | | 59.00000 | 54 | 24.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Put | | 1,447.00000 | 1,501 | 24.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Call | | 13.00000 | 11 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Put | | 2,900.00000 | 2,958 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Call | | 3.00000 | 3 | 31.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Put | | 4,390.00000 | 4,450 | 31.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Call | | 1.00000 | 1 | 34.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Put | | 5,889.00000 | 5,948 | 34.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Call | | 651.00000 | 604 | 17.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Put | | 88.00000 | 101 | 17.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 577.00000 | 533 | 17.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 114.00000 | 130 | 17.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Call | | 812.00000 | 761 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Put | | 49.00000 | 58 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Call | | 729.00000 | 680 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Put | | 67.00000 | 78 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Call | | 613.00000 | 568 | 17.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Put | | 101.00000 | 115 | 17.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 577.00000 | 533 | 17.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 114.00000 | 130 | 17.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.05 | Call | | 690.00000 | 642 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.05 | Put | | 77.00000 | 89 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 475.00000 | 435 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 162.00000 | 182 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 236.00000 | 214 | 18.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 423.00000 | 461 | 18.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.95 | Call | | 770.00000 | 720 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.95 | Put | | 58.00000 | 67 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.35 | Call | | 3,313.00000 | 3,253 | 30.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.35 | Put | | 0.00000 | 0 | 30.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.35 | Call | | 2,315.00000 | 2,255 | 26.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.35 | Put | | 2.00000 | 2 | 26.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.35 | Call | | 5.00000 | 5 | 29.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.35 | Put | | 3,693.00000 | 3,752 | 29.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.35 | Call | | 1.00000 | 1 | 34.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.35 | Put | | 5,689.00000 | 5,748 | 34.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.35 | Call | | 1.00000 | 0 | 38.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.35 | Put | | 7,688.00000 | 7,748 | 38.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.45 | Call | | 4,213.00000 | 4,153 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.45 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.45 | Call | | 3,213.00000 | 3,153 | 31.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.45 | Put | | 0.00000 | 0 | 31.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.45 | Call | | 2,215.00000 | 2,156 | 26.26 | 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 | 4.45 | Put | | 3.00000 | 3 | 26.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.45 | Call | | 1,228.00000 | 1,169 | 18.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.45 | Put | | 15.00000 | 17 | 18.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.45 | Call | | 42.00000 | 38 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.45 | Put | | 1,829.00000 | 1,885 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.45 | Call | | 5.00000 | 4 | 29.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.45 | Put | | 3,792.00000 | 3,851 | 29.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.45 | Call | | 1.00000 | 1 | 34.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.45 | Put | | 5,789.00000 | 5,848 | 34.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.45 | Call | | 1.00000 | 0 | 38.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.45 | Put | | 7,788.00000 | 7,848 | 38.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.50 | Call | | 4,163.00000 | 4,103 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.50 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.50 | Call | | 3,163.00000 | 3,103 | 31.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.50 | Put | | 0.00000 | 0 | 31.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.50 | Call | | 2,166.00000 | 2,106 | 25.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.50 | Put | | 3.00000 | 3 | 25.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.50 | Call | | 1,179.00000 | 1,121 | 18.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.50 | Put | | 16.00000 | 18 | 18.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.50 | Call | | 40.00000 | 36 | 26.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.50 | Put | | 1,877.00000 | 1,933 | 26.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.50 | Call | | 5.00000 | 4 | 29.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.50 | Put | | 3,842.00000 | 3,901 | 29.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.50 | Call | | 1.00000 | 1 | 34.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.50 | Put | | 5,839.00000 | 5,898 | 34.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.50 | Call | | 1.00000 | 0 | 38.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.50 | Put | | 7,838.00000 | 7,898 | 38.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.55 | Call | | 4,113.00000 | 4,053 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.55 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.55 | Call | | 2,116.00000 | 2,057 | 25.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.55 | Put | | 3.00000 | 4 | 25.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.55 | Call | | 1,130.00000 | 1,073 | 17.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.55 | Put | | 18.00000 | 20 | 17.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.55 | Call | | 39.00000 | 35 | 26.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.55 | Put | | 1,926.00000 | 1,982 | 26.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.55 | Call | | 4.00000 | 4 | 29.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.55 | Put | | 3,892.00000 | 3,951 | 29.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.55 | Call | | 0.00000 | 0 | 38.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.55 | Put | | 7,888.00000 | 7,948 | 38.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.60 | Call | | 4,063.00000 | 4,003 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.60 | Put | | 0.00000 | 0 | 25.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.60 | Call | | 2,066.00000 | 2,007 | 25.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.60 | Put | | 4.00000 | 4 | 25.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.60 | Call | | 1,082.00000 | 1,024 | 17.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.60 | Put | | 19.00000 | 21 | 17.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 8.60 | Call | | 37.00000 | 34 | 26.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.60 | Put | | 1,974.00000 | 2,031 | 26.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.60 | Call | | 4.00000 | 4 | 30.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.60 | Put | | 3,942.00000 | 4,001 | 30.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.60 | Call | | 0.00000 | 0 | 38.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.60 | Put | | 7,938.00000 | 7,998 | 38.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.65 | Call | | 0.00000 | 3,953 | 25.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.65 | Put | | 0.00000 | 0 | 25.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.65 | Call | | 0.00000 | 2,953 | 31.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.65 | Put | | 0.00000 | 1 | 31.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.65 | Call | | 0.00000 | 1,957 | 24.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.65 | Put | | 0.00000 | 4 | 24.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.65 | Call | | 0.00000 | 979 | 17.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.65 | Put | | 0.00000 | 26 | 17.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.65 | Call | | 0.00000 | 32 | 26.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.65 | Put | | 0.00000 | 2,079 | 26.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.65 | Call | | 0.00000 | 4 | 30.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.65 | Put | | 0.00000 | 4,051 | 30.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.65 | Call | | 0.00000 | 1 | 34.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.65 | Put | | 0.00000 | 6,048 | 34.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.65 | Call | | 0.00000 | 0 | 38.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.65 | Put | | 0.00000 | 8,048 | 38.59 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | | | 6.68770 | 6.72890 | | 17.81 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.75 | Call | | 384.00000 | 366 | 18.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.75 | Put | | 405.00000 | 429 | 18.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Call | | 404.00000 | 385 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Put | | 375.00000 | 397 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Call | | 450.00000 | 428 | 17.73 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Put | | 322.00000 | 340 | 17.73 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.55 | Call | | 476.00000 | 452 | 17.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.55 | Put | | 297.00000 | 314 | 17.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Call | | 450.00000 | 428 | 17.73 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Put | | 322.00000 | 340 | 17.73 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.50 | Call | | 502.00000 | 477 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.50 | Put | | 273.00000 | 289 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.40 | Call | | 557.00000 | 531 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.40 | Put | | 228.00000 | 243 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.45 | Call | | 529.00000 | 504 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.45 | Put | | 250.00000 | 266 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.65 | Call | | 427.00000 | 405 | 17.81 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.65 | Put | | 348.00000 | 367 | 17.81 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Call | | 404.00000 | 385 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Put | | 375.00000 | 397 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Call | | 617.00000 | 590 | 17.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Put | | 188.00000 | 202 | 17.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.80 | Call | | | 366.00000 | 348 | 18.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Put | | | 437.00000 | 461 | 18.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.90 | Call | | | 331.00000 | 316 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.90 | Put | | | 503.00000 | 528 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.00 | Call | | | 301.00000 | 287 | 19.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.00 | Put | | | 572.00000 | 599 | 19.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.10 | Call | | | 273.00000 | 261 | 19.50 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.10 | Put | | | 645.00000 | 673 | 19.50 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Call | | | 682.00000 | 653 | 17.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Put | | | 153.00000 | 165 | 17.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.15 | Call | | | 716.00000 | 686 | 16.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.15 | Put | | | 137.00000 | 148 | 16.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.25 | Call | | | 649.00000 | 620 | 17.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.25 | Put | | | 170.00000 | 183 | 17.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.35 | Call | | | 587.00000 | 560 | 17.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.35 | Put | | | 208.00000 | 222 | 17.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.85 | Call | | | 348.00000 | 332 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.85 | Put | | | 469.00000 | 494 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.95 | Call | | | 316.00000 | 301 | 18.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.95 | Put | | | 537.00000 | 563 | 18.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.05 | Call | | | 788.00000 | 756 | 16.83 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.05 | Put | | | 109.00000 | 118 | 16.83 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.00 | Call | | | 825.00000 | 792 | 16.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.00 | Put | | | 96.00000 | 104 | 16.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.10 | Call | | | 751.00000 | 720 | 16.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.10 | Put | | | 122.00000 | 132 | 16.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Call | | | 682.00000 | 653 | 17.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Put | | | 153.00000 | 165 | 17.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Call | | | 617.00000 | 590 | 17.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Put | | | 188.00000 | 202 | 17.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Call | | | 366.00000 | 348 | 18.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Put | | | 437.00000 | 461 | 18.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.40 | Call | | | 4,329.00000 | 4,288 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.40 | Put | | | 0.00000 | 0 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.40 | Call | | | 3,330.00000 | 3,289 | 29.68 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.40 | Put | | | 1.00000 | 1 | 29.68 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.40 | Call | | | 2,335.00000 | 2,294 | 23.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.40 | Put | | | 6.00000 | 6 | 23.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.40 | Call | | | 1,355.00000 | 1,314 | 17.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.40 | Put | | | 26.00000 | 27 | 17.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.40 | Call | | | 96.00000 | 92 | 24.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.40 | Put | | | 1,767.00000 | 1,805 | 24.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.40 | Call | | | 20.00000 | 18 | 27.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.40 | Put | | | 3,691.00000 | 3,730 | 27.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.40 | Call | | | 4.00000 | 4 | 29.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 12.40 | Put | | 5,675.00000 | 5,716 | 29.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.40 | Call | | 2.00000 | 2 | 32.89 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.40 | Put | | 7,673.00000 | 7,714 | 32.89 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.50 | Call | | 4,229.00000 | 4,188 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.50 | Put | | 0.00000 | 0 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.50 | Call | | 3,230.00000 | 3,189 | 29.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.50 | Put | | 1.00000 | 1 | 29.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.50 | Call | | 2,236.00000 | 2,195 | 23.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.50 | Put | | 7.00000 | 7 | 23.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.50 | Call | | 1,259.00000 | 1,218 | 17.11 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.50 | Put | | 30.00000 | 31 | 17.11 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.50 | Call | | 90.00000 | 87 | 24.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.50 | Put | | 1,861.00000 | 1,899 | 24.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.50 | Call | | 18.00000 | 16 | 27.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.50 | Put | | 3,789.00000 | 3,829 | 27.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.50 | Call | | 4.00000 | 4 | 30.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.50 | Put | | 5,775.00000 | 5,816 | 30.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.50 | Call | | 2.00000 | 2 | 33.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.50 | Put | | 7,773.00000 | 7,814 | 33.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.55 | Call | | 4,179.00000 | 4,138 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.55 | Put | | 0.00000 | 0 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.55 | Call | | 3,180.00000 | 3,139 | 28.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.55 | Put | | 1.00000 | 1 | 28.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.55 | Call | | 2,186.00000 | 2,145 | 23.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.55 | Put | | 7.00000 | 8 | 23.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.55 | Call | | 1,211.00000 | 1,171 | 16.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.55 | Put | | 32.00000 | 33 | 16.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.55 | Call | | 88.00000 | 84 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.55 | Put | | 1,909.00000 | 1,946 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.55 | Call | | 18.00000 | 16 | 27.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.55 | Put | | 3,839.00000 | 3,878 | 27.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.55 | Call | | 4.00000 | 4 | 30.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.55 | Put | | 5,825.00000 | 5,866 | 30.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.55 | Call | | 2.00000 | 2 | 33.12 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.55 | Put | | 7,823.00000 | 7,864 | 33.12 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.60 | Call | | 4,129.00000 | 4,088 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.60 | Put | | 0.00000 | 0 | 33.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.60 | Call | | 3,130.00000 | 3,089 | 28.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.60 | Put | | 1.00000 | 1 | 28.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.60 | Call | | 2,137.00000 | 2,096 | 22.77 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.60 | Put | | 8.00000 | 8 | 22.77 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Call | | 1,164.00000 | 1,123 | 16.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Put | | 35.00000 | 36 | 16.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.60 | Call | | 85.00000 | 82 | 25.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.60 | Put | | 1,956.00000 | 1,994 | 25.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 10.60 | Call | | | 17.00000 | 15 | 27.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.60 | Put | | | 3,888.00000 | 3,928 | 27.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.60 | Call | | | 4.00000 | 3 | 30.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.60 | Put | | | 5,875.00000 | 5,916 | 30.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.60 | Call | | | 2.00000 | 1 | 33.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.60 | Put | | | 7,873.00000 | 7,914 | 33.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Call | | | 1,164.00000 | 1,123 | 16.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Put | | | 35.00000 | 36 | 16.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.70 | Call | | | 4,029.00000 | 3,988 | 33.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.70 | Put | | | 0.00000 | 0 | 33.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.70 | Call | | | 3,031.00000 | 2,989 | 28.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.70 | Put | | | 2.00000 | 2 | 28.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.70 | Call | | | 2,038.00000 | 1,997 | 22.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.70 | Put | | | 9.00000 | 10 | 22.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.70 | Call | | | 1,069.00000 | 1,033 | 16.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.70 | Put | | | 41.00000 | 45 | 16.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.70 | Call | | | 80.00000 | 76 | 25.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.70 | Put | | | 2,051.00000 | 2,088 | 25.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.70 | Call | | | 16.00000 | 14 | 28.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.70 | Put | | | 3,987.00000 | 4,026 | 28.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.70 | Call | | | 3.00000 | 3 | 30.28 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.70 | Put | | | 5,975.00000 | 6,016 | 30.28 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.70 | Call | | | 1.00000 | 1 | 33.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.70 | Put | | | 7,973.00000 | 8,014 | 33.27 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|--|----------------------|--------------|-------------------|
| Total for Derivatives: | | | | | | | | 91,747,929.60 | 3,241 | 933,619.00 |
|-------------------------------|--|--|--|--|--|--|--|----------------------|--------------|-------------------|

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|----------------------|--------------|-------------------|
| Grand Total: | | | | | | | | 91,747,929.60 | 3,241 | 933,619.00 |
|---------------------|--|--|--|--|--|--|--|----------------------|--------------|-------------------|