



Daily MTM Report

Daily summary for 13/05/2009

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <u>j-Bonds</u> | | | | | | | | | |
| CGR4 On 23/07/2009 Bond | | | 14.95400 | 15.95400 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 5.87500 | 6.05500 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.25000 | 8.20000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.79500 | 8.74000 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.37000 | 8.30500 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.67000 | 8.57500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.68500 | 8.59000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.36000 | 8.29000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.82000 | 8.74500 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 8.94200 | 8.88200 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.35500 | 8.30000 | | | 0.00 | 0 | 0.00 |

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

Derivatives

| | | | | | | | | | | |
|--------------------------------------|-------|------|---------|--|-------------|-------|-------|---------------|-------|------------|
| \$ / R On 12/06/2009 Currency Future | | | 8.55930 | | 8.50150 | | 23.95 | 63,955,089.60 | 7,472 | 343,739.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Call | | | 239.00000 | 265 | 24.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Put | | | 238.00000 | 206 | 24.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 265.00000 | 293 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 213.00000 | 183 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 292.00000 | 322 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 191.00000 | 163 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 141.00000 | 153 | 25.78 | 0.00 | 0 | 50.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 439.00000 | 394 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 219.00000 | 239 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 268.00000 | 230 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 201.00000 | 219 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 299.00000 | 259 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Call | | | 154.00000 | 168 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Put | | | 402.00000 | 358 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 118.00000 | 128 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 517.00000 | 469 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Call | | | 91.00000 | 99 | 27.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Put | | | 640.00000 | 589 | 27.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Call | | | 77.00000 | 83 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Put | | | 725.00000 | 674 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 71.00000 | 76 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 769.00000 | 717 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Call | | | 65.00000 | 70 | 29.07 | 0.00 | 0 | 2,000.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Put | | | 814.00000 | 761 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 60.00000 | 65 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 858.00000 | 805 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Call | | | 99.00000 | 108 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Put | | | 598.00000 | 548 | 27.24 | 0.00 | 0 | 5.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 71.00000 | 76 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 769.00000 | 717 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 13.00000 | 15 | 35.11 | 0.00 | 0 | 100.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 1,712.00000 | 1,656 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 40.00000 | 43 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 1,089.00000 | 1,034 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 35.00000 | 37 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 1,183.00000 | 1,128 | 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 12/06/2009 Currency Future | 9.90 | Call | | | 24.00000 | 26 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 1,423.00000 | 1,367 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Call | | | 30.00000 | 32 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Put | | | 1,279.00000 | 1,223 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 9.00000 | 10 | 35.38 | 0.00 | 0 | 200.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,907.00000 | 1,851 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 40.00000 | 43 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 1,089.00000 | 1,034 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 37.00000 | 40 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 1,136.00000 | 1,081 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 35.00000 | 37 | 31.99 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 1,183.00000 | 1,128 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 26.00000 | 28 | 33.45 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 1,375.00000 | 1,319 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 37.00000 | 40 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 1,136.00000 | 1,081 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 28.00000 | 30 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 1,326.00000 | 1,271 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 17.00000 | 19 | 34.98 | 0.00 | 0 | 2,000.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 1,615.00000 | 1,560 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 15.00000 | 17 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 1,663.00000 | 1,608 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 4.00000 | 4 | 35.90 | 0.00 | 0 | 220.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 2,302.00000 | 2,245 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 17.00000 | 19 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 1,615.00000 | 1,560 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 13.00000 | 15 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 1,712.00000 | 1,656 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Call | | | 7.00000 | 8 | 35.51 | 0.00 | 0 | 2,500.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Put | | | 2,006.00000 | 1,949 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 10.00000 | 11 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,858.00000 | 1,802 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 6.00000 | 7 | 35.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 2,055.00000 | 1,998 | 35.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Call | | | 1.00000 | 1 | 41.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Put | | | 3,499.00000 | 3,441 | 41.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Call | | | 0.00000 | 0 | 44.58 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Put | | | 4,299.00000 | 4,241 | 44.58 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Call | | | 5.00000 | 5 | 35.77 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Put | | | 2,203.00000 | 2,146 | 35.77 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 5.00000 | 6 | 35.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 2,154.00000 | 2,096 | 35.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 6.00000 | 6 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 2,104.00000 | 2,047 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 11.00000 | 12 | 35.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 1,809.00000 | 1,753 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 18.00000 | 21 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 1,567.00000 | 1,512 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Call | | | 8.00000 | 9 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Put | | | 1,956.00000 | 1,900 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Call | | | 12.00000 | 14 | 35.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Put | | | 1,761.00000 | 1,705 | 35.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 23.00000 | 24 | 34.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 1,471.00000 | 1,415 | 34.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Call | | | 20.00000 | 23 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Put | | | 1,519.00000 | 1,463 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 11.00000 | 12 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 1,809.00000 | 1,753 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 10.00000 | 11 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,858.00000 | 1,802 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 9.00000 | 10 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,907.00000 | 1,851 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 5.00000 | 6 | 35.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 2,154.00000 | 2,096 | 35.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 32.00000 | 35 | 32.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 1,231.00000 | 1,175 | 32.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 18.00000 | 21 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 1,567.00000 | 1,512 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 6.00000 | 6 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 2,104.00000 | 2,047 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 6.00000 | 7 | 35.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 2,055.00000 | 1,998 | 35.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 3.00000 | 3 | 36.04 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 2,401.00000 | 2,344 | 36.04 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 2.00000 | 2 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 2,551.00000 | 2,493 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 2.00000 | 2 | 36.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 2,650.00000 | 2,593 | 36.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 3.00000 | 4 | 35.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 2,352.00000 | 2,294 | 35.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 4.00000 | 4 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 2,302.00000 | 2,245 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Call | | | 3.00000 | 3 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Put | | | 2,451.00000 | 2,394 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 1.00000 | 2 | 37.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 2,850.00000 | 2,792 | 37.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Call | | | 1.00000 | 1 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Put | | | 3,150.00000 | 3,092 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Call | | | 1.00000 | 1 | 39.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Put | | | 3,199.00000 | 3,142 | 39.50 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 11.85 | Call | | | 1.00000 | 1 | 40.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Put | | | 3,349.00000 | 3,292 | 40.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Call | | | 2.00000 | 2 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Put | | | 2,700.00000 | 2,643 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 3.00000 | 4 | 35.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 2,352.00000 | 2,294 | 35.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Call | | | 44.00000 | 47 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Put | | | 1,042.00000 | 988 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 24.00000 | 26 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 1,423.00000 | 1,367 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 28.00000 | 30 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 1,326.00000 | 1,271 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 51.00000 | 55 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 950.00000 | 896 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 108.00000 | 118 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 557.00000 | 508 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 108.00000 | 118 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 557.00000 | 508 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 168.00000 | 183 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 367.00000 | 324 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 184.00000 | 200 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 332.00000 | 291 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 265.00000 | 293 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 213.00000 | 183 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 184.00000 | 200 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 332.00000 | 291 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Call | | | 129.00000 | 140 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Put | | | 478.00000 | 431 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Call | | | 384.00000 | 420 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Put | | | 133.00000 | 110 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Call | | | 321.00000 | 353 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Put | | | 170.00000 | 144 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 219.00000 | 239 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 268.00000 | 230 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 352.00000 | 385 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 150.00000 | 126 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 118.00000 | 128 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 517.00000 | 469 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 84.00000 | 91 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 682.00000 | 631 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Call | | | 528.00000 | 570 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Put | | | 76.00000 | 61 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Call | | | 453.00000 | 492 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Put | | | 101.00000 | 83 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Call | | | 418.00000 | 455 | 24.29 | 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 12/06/2009 Currency Future | 8.20 | Put | | | 116.00000 | 96 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 292.00000 | 322 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 191.00000 | 163 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 201.00000 | 219 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 299.00000 | 259 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 168.00000 | 183 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 367.00000 | 324 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 141.00000 | 153 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 439.00000 | 394 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 84.00000 | 91 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 682.00000 | 631 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 60.00000 | 65 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 858.00000 | 805 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 32.00000 | 35 | 32.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 1,231.00000 | 1,175 | 32.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 51.00000 | 55 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 950.00000 | 896 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 15.00000 | 17 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 1,663.00000 | 1,608 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Call | | | 4.00000 | 5 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Put | | | 2,253.00000 | 2,195 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 2.00000 | 2 | 36.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 2,650.00000 | 2,593 | 36.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Call | | | 2.00000 | 2 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Put | | | 2,750.00000 | 2,692 | 37.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Call | | | 2.00000 | 3 | 36.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Put | | | 2,501.00000 | 2,443 | 36.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 2.00000 | 2 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 2,601.00000 | 2,543 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 3.00000 | 3 | 36.04 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 2,401.00000 | 2,344 | 36.04 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 2.00000 | 2 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 2,601.00000 | 2,543 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 2.00000 | 2 | 37.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 2,800.00000 | 2,742 | 37.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 1.00000 | 1 | 37.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 2,900.00000 | 2,842 | 37.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Call | | | 1.00000 | 1 | 38.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Put | | | 3,000.00000 | 2,942 | 38.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Call | | | 1.00000 | 1 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Put | | | 3,100.00000 | 3,042 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Call | | | 1.00000 | 1 | 38.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Put | | | 2,950.00000 | 2,892 | 38.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 1.00000 | 1 | 38.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 3,050.00000 | 2,992 | 38.74 | 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 12/06/2009 Currency Future | 11.75 | Call | | | 1.00000 | 1 | 39.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Put | | | 3,249.00000 | 3,192 | 39.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Call | | | 1.00000 | 1 | 40.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Put | | | 3,449.00000 | 3,391 | 40.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 1.00000 | 1 | 41.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 3,549.00000 | 3,491 | 41.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Call | | | 1.00000 | 1 | 41.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Put | | | 3,649.00000 | 3,591 | 41.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Call | | | 1.00000 | 1 | 42.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Put | | | 3,749.00000 | 3,691 | 42.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Call | | | 1.00000 | 1 | 40.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Put | | | 3,299.00000 | 3,242 | 40.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | | 1.00000 | 1 | 40.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | | 3,399.00000 | 3,341 | 40.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Call | | | 1.00000 | 1 | 41.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Put | | | 3,599.00000 | 3,541 | 41.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 1.00000 | 1 | 38.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 3,050.00000 | 2,992 | 38.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 1.00000 | 1 | 41.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 3,549.00000 | 3,491 | 41.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 2.00000 | 2 | 37.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 2,800.00000 | 2,742 | 37.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 1.00000 | 1 | 37.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 2,900.00000 | 2,842 | 37.99 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 2.00000 | 2 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 2,551.00000 | 2,493 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 1.00000 | 2 | 37.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 2,850.00000 | 2,792 | 37.74 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 23.00000 | 24 | 34.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 1,471.00000 | 1,415 | 34.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 26.00000 | 28 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 1,375.00000 | 1,319 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 55.00000 | 60 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 904.00000 | 850 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 47.00000 | 51 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 996.00000 | 941 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 47.00000 | 51 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 996.00000 | 941 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 55.00000 | 60 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 904.00000 | 850 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.30 | Call | | | 5,201.00000 | 5,259 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.30 | Put | | | 0.00000 | 0 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.80 | Call | | | 3,702.00000 | 3,759 | 36.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.80 | Put | | | 0.00000 | 0 | 36.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.30 | Call | | | 2,202.00000 | 2,260 | 36.81 | 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 12/06/2009 Currency Future | 6.30 | Put | | | 1.00000 | 0 | 36.81 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.80 | Call | | | 735.00000 | 785 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.80 | Put | | | 34.00000 | 26 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.30 | Call | | | 0.00000 | 0 | 42.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.30 | Put | | | 3,799.00000 | 3,741 | 42.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 0.00000 | 0 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 5,299.00000 | 5,241 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 0.00000 | 0 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 6,799.00000 | 6,741 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.05 | Call | | | 5,451.00000 | 5,509 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 3.05 | Put | | | 0.00000 | 0 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.55 | Call | | | 3,952.00000 | 4,009 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.55 | Put | | | 0.00000 | 0 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.05 | Call | | | 2,452.00000 | 2,509 | 38.27 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.05 | Put | | | 0.00000 | 0 | 38.27 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.55 | Call | | | 964.00000 | 1,018 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.55 | Put | | | 13.00000 | 9 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 0.00000 | 0 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 5,049.00000 | 4,991 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 0.00000 | 0 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 6,549.00000 | 6,491 | 45.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 352.00000 | 385 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 150.00000 | 126 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.75 | Call | | | 3,752.00000 | 3,809 | 36.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.75 | Put | | | 0.00000 | 0 | 36.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.75 | Call | | | 2,752.00000 | 2,809 | 40.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.75 | Put | | | 0.00000 | 0 | 40.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.75 | Call | | | 1,753.00000 | 1,811 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.75 | Put | | | 2.00000 | 1 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.75 | Call | | | 780.00000 | 830 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.75 | Put | | | 28.00000 | 21 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.75 | Call | | | 0.00000 | 0 | 44.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.75 | Put | | | 4,249.00000 | 4,191 | 44.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.60 | Call | | | 3,902.00000 | 3,959 | 35.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.60 | Put | | | 0.00000 | 0 | 35.34 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.60 | Call | | | 2,902.00000 | 2,959 | 40.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.60 | Put | | | 0.00000 | 0 | 40.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.60 | Call | | | 1,903.00000 | 1,960 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.60 | Put | | | 1.00000 | 1 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.60 | Call | | | 917.00000 | 971 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.60 | Put | | | 16.00000 | 11 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.60 | Call | | | 0.00000 | 0 | 43.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.60 | Put | | | 4,099.00000 | 4,041 | 43.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.55 | Call | | | 2,952.00000 | 3,009 | 41.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.55 | Put | | | 0.00000 | 0 | 41.20 | 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 12/06/2009 Currency Future | 6.55 | Call | | | 1,953.00000 | 2,010 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.55 | Put | | | 1.00000 | 1 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.55 | Call | | | 0.00000 | 0 | 43.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.55 | Put | | | 4,049.00000 | 3,991 | 43.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | | 1.00000 | 1 | 40.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | | 3,399.00000 | 3,341 | 40.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.90 | Call | | | 0.00000 | 0 | 45.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.90 | Put | | | 4,399.00000 | 4,341 | 45.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.45 | Call | | | 4,052.00000 | 4,109 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 4.45 | Put | | | 0.00000 | 0 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.45 | Call | | | 3,052.00000 | 3,109 | 40.58 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 5.45 | Put | | | 0.00000 | 0 | 40.58 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.45 | Call | | | 2,052.00000 | 2,110 | 35.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 6.45 | Put | | | 1.00000 | 1 | 35.93 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.45 | Call | | | 1,060.00000 | 1,116 | 25.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 7.45 | Put | | | 8.00000 | 7 | 25.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.95 | Call | | | 0.00000 | 0 | 45.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.95 | Put | | | 4,449.00000 | 4,391 | 45.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | | | 8.70180 | | 8.64060 | | 23.64 | 1,052,917.80 | 121 | 10,105.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Call | | | 476.00000 | 499 | 23.46 | 0.00 | 0 | 100.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Put | | | 485.00000 | 448 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Call | | | 496.00000 | 521 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Put | | | 456.00000 | 419 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Call | | | 517.00000 | 543 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Put | | | 427.00000 | 391 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call | | | 457.00000 | 479 | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put | | | 516.00000 | 477 | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Call | | | 389.00000 | 408 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Put | | | 649.00000 | 606 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 346.00000 | 362 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 756.00000 | 711 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 309.00000 | 323 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 868.00000 | 821 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Call | | | 286.00000 | 299 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Put | | | 946.00000 | 898 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 266.00000 | 278 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 1,026.00000 | 976 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | | 276.00000 | 288 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 985.00000 | 937 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 222.00000 | 232 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 1,232.00000 | 1,181 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 131.00000 | 137 | 30.32 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 1,891.00000 | 1,836 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 199.00000 | 209 | 28.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 1,358.00000 | 1,307 | 28.22 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 166.00000 | 174 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,576.00000 | 1,522 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 192.00000 | 201 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 1,401.00000 | 1,349 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 214.00000 | 225 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 1,274.00000 | 1,223 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 206.00000 | 216 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 1,316.00000 | 1,265 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 185.00000 | 194 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 1,444.00000 | 1,392 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 185.00000 | 194 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 1,444.00000 | 1,392 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | | 145.00000 | 152 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | | 1,755.00000 | 1,700 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 140.00000 | 147 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,800.00000 | 1,745 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 136.00000 | 142 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 1,845.00000 | 1,790 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 136.00000 | 142 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 1,845.00000 | 1,790 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 123.00000 | 129 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 1,983.00000 | 1,927 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | | 108.00000 | 114 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | | 2,168.00000 | 2,112 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | | 92.00000 | 96 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | | 2,401.00000 | 2,345 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Call | | | 24.00000 | 26 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Put | | | 4,383.00000 | 4,324 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 98.00000 | 103 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 2,308.00000 | 2,251 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 101.00000 | 106 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 2,261.00000 | 2,204 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | | 105.00000 | 110 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | | 2,214.00000 | 2,158 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 127.00000 | 133 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 1,937.00000 | 1,881 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 150.00000 | 157 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,710.00000 | 1,655 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 116.00000 | 121 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 2,075.00000 | 2,019 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 112.00000 | 117 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 2,121.00000 | 2,065 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 161.00000 | 168 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 1,620.00000 | 1,566 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 179.00000 | 187 | 28.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,488.00000 | 1,435 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 155.00000 | 163 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,665.00000 | 1,611 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 119.00000 | 125 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 2,029.00000 | 1,973 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 116.00000 | 121 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 2,075.00000 | 2,019 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 98.00000 | 103 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 2,308.00000 | 2,251 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 119.00000 | 125 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 2,029.00000 | 1,973 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 140.00000 | 147 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,800.00000 | 1,745 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 150.00000 | 157 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,710.00000 | 1,655 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 172.00000 | 180 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 1,532.00000 | 1,479 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | | 74.00000 | 78 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | | 2,734.00000 | 2,676 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 231.00000 | 241 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 1,190.00000 | 1,139 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 214.00000 | 225 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 1,274.00000 | 1,223 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 199.00000 | 209 | 28.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 1,358.00000 | 1,307 | 28.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 131.00000 | 137 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 1,891.00000 | 1,836 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 239.00000 | 249 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 1,148.00000 | 1,098 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 222.00000 | 232 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 1,232.00000 | 1,181 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | | 248.00000 | 258 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | | 1,107.00000 | 1,057 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 161.00000 | 168 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 1,620.00000 | 1,566 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 95.00000 | 100 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 2,354.00000 | 2,298 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | | 89.00000 | 93 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | | 2,449.00000 | 2,392 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 155.00000 | 163 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,665.00000 | 1,611 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 86.00000 | 90 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 2,496.00000 | 2,439 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 81.00000 | 85 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 2,591.00000 | 2,533 | 32.69 | 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 | 10.80 | Call | | | 101.00000 | 106 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 2,261.00000 | 2,204 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 86.00000 | 90 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 2,496.00000 | 2,439 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | | 76.00000 | 80 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | | 2,686.00000 | 2,628 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 95.00000 | 100 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 2,354.00000 | 2,298 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 84.00000 | 88 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,543.00000 | 2,486 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 166.00000 | 174 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,576.00000 | 1,522 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 84.00000 | 88 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,543.00000 | 2,486 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Call | | | 79.00000 | 82 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Put | | | 2,638.00000 | 2,581 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 112.00000 | 117 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 2,121.00000 | 2,065 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 81.00000 | 85 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 2,591.00000 | 2,533 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Call | | | 72.00000 | 75 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Put | | | 2,781.00000 | 2,724 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 321.00000 | 335 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 830.00000 | 784 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 257.00000 | 268 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 1,066.00000 | 1,016 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 239.00000 | 249 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 1,148.00000 | 1,098 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 333.00000 | 349 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 793.00000 | 747 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 266.00000 | 278 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 1,026.00000 | 976 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Call | | | 297.00000 | 311 | 25.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Put | | | 907.00000 | 859 | 25.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 257.00000 | 268 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 1,066.00000 | 1,016 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 192.00000 | 201 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 1,401.00000 | 1,349 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 179.00000 | 187 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,488.00000 | 1,435 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 309.00000 | 323 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 868.00000 | 821 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 231.00000 | 241 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 1,190.00000 | 1,139 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Call | | | 422.00000 | 442 | 24.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 8.80 | Put | | 581.00000 | 540 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Call | | 439.00000 | 460 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Put | | 548.00000 | 508 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | 346.00000 | 362 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | 756.00000 | 711 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Call | | 360.00000 | 377 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Put | | 719.00000 | 675 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | 333.00000 | 349 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | 793.00000 | 747 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Call | | 5,241.00000 | 5,302 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Call | | 3,741.00000 | 3,802 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Put | | 0.00000 | 0 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Call | | 2,248.00000 | 2,308 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Put | | 8.00000 | 6 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Call | | 890.00000 | 934 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Put | | 150.00000 | 133 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Call | | 38.00000 | 40 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Put | | 3,797.00000 | 3,738 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Call | | 10.00000 | 11 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Put | | 5,270.00000 | 5,209 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.40 | Call | | 2.00000 | 3 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.40 | Put | | 6,762.00000 | 6,701 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Call | | 5,441.00000 | 5,502 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Put | | 0.00000 | 0 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Call | | 3,941.00000 | 4,002 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Put | | 0.00000 | 0 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Call | | 2,445.00000 | 2,505 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Put | | 4.00000 | 3 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Call | | 1,043.00000 | 1,090 | 21.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Put | | 102.00000 | 89 | 21.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Call | | 43.00000 | 45 | 35.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Put | | 3,602.00000 | 3,543 | 35.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Call | | 12.00000 | 14 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Put | | 5,072.00000 | 5,012 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Call | | 3.00000 | 3 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Put | | 6,562.00000 | 6,502 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Call | | 5,491.00000 | 5,552 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Put | | 0.00000 | 0 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Call | | 3,991.00000 | 4,052 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Put | | 0.00000 | 0 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Call | | 2,494.00000 | 2,554 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Put | | 3.00000 | 3 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Call | | 1,083.00000 | 1,131 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Put | | 92.00000 | 80 | 21.41 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 12.15 | Call | | | 44.00000 | 46 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Put | | | 3,553.00000 | 3,495 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Call | | | 13.00000 | 14 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Put | | | 5,022.00000 | 4,962 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 3.00000 | 3 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 6,513.00000 | 6,452 | 36.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Call | | | 563.00000 | 590 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Put | | | 372.00000 | 338 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Call | | | 405.00000 | 424 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Put | | | 615.00000 | 573 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Call | | | 374.00000 | 392 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Put | | | 684.00000 | 640 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | | 276.00000 | 288 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 985.00000 | 937 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Call | | | 1,759.00000 | 1,820 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Put | | | 19.00000 | 18 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Call | | | 1,293.00000 | 1,346 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Put | | | 52.00000 | 44 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Call | | | 587.00000 | 615 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Put | | | 346.00000 | 313 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Call | | | 1,956.00000 | 2,016 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Put | | | 15.00000 | 14 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Call | | | 1,472.00000 | 1,528 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Put | | | 31.00000 | 26 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Call | | | 693.00000 | 725 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Put | | | 252.00000 | 224 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Call | | | 2,005.00000 | 2,064 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Put | | | 14.00000 | 12 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.15 | Call | | | 1,518.00000 | 1,576 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.15 | Put | | | 27.00000 | 24 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Call | | | 721.00000 | 758 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Put | | | 231.00000 | 206 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.60 | Call | | | 2,054.00000 | 2,113 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.60 | Put | | | 13.00000 | 11 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.10 | Call | | | 1,564.00000 | 1,625 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.10 | Put | | | 24.00000 | 23 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Call | | | 1,123.00000 | 1,173 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Put | | | 83.00000 | 71 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Call | | | 751.00000 | 792 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Put | | | 211.00000 | 190 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.60 | Call | | | 0.00000 | 65 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.60 | Put | | | 0.00000 | 2,963 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.60 | Call | | | 0.00000 | 36 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.60 | Put | | | 0.00000 | 3,934 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 8.83640 | | 8.76880 | | 23.89 | 4,418,200.00 | 500 | 1,862.00 |

| 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 | 8.75 | Call | | | 648.00000 | 679 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 629.00000 | 593 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 668.00000 | 701 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 600.00000 | 564 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 690.00000 | 722 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 571.00000 | 536 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 424.00000 | 442 | 25.93 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 1,155.00000 | 1,106 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 629.00000 | 659 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 660.00000 | 623 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 611.00000 | 639 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 692.00000 | 653 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 560.00000 | 586 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 791.00000 | 749 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 514.00000 | 537 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 895.00000 | 851 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 472.00000 | 494 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,004.00000 | 957 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 447.00000 | 467 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 1,078.00000 | 1,031 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 435.00000 | 455 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 1,116.00000 | 1,068 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 472.00000 | 494 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,004.00000 | 957 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | | 412.00000 | 431 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | | 1,194.00000 | 1,144 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 500.00000 | 522 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 931.00000 | 886 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 435.00000 | 455 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 1,116.00000 | 1,068 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 362.00000 | 378 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 1,393.00000 | 1,341 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 344.00000 | 359 | 27.19 | 0.00 | 0 | 10,115.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 1,476.00000 | 1,422 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 305.00000 | 317 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 1,686.00000 | 1,631 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 328.00000 | 341 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 1,559.00000 | 1,505 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 353.00000 | 368 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 1,434.00000 | 1,382 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 353.00000 | 368 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 1,434.00000 | 1,382 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | | 320.00000 | 333 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | | 1,601.00000 | 1,547 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 115.00000 | 120 | 33.13 | 0.00 | 0 | 114.00 |

| 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 | 12.30 | Put | | 3,647.00000 | 3,583 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | 276.00000 | 289 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | 1,858.00000 | 1,802 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | 263.00000 | 274 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | 1,944.00000 | 1,888 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | 256.00000 | 268 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | 1,988.00000 | 1,931 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | 244.00000 | 255 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | 2,075.00000 | 2,018 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 222.00000 | 231 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 2,253.00000 | 2,195 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 198.00000 | 206 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 2,479.00000 | 2,419 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | 202.00000 | 210 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | 2,433.00000 | 2,374 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | 212.00000 | 220 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | 2,343.00000 | 2,284 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | 284.00000 | 296 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | 1,815.00000 | 1,759 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | 270.00000 | 282 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | 1,901.00000 | 1,845 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | 238.00000 | 249 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | 2,119.00000 | 2,062 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | 227.00000 | 237 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 2,208.00000 | 2,150 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 222.00000 | 231 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 2,253.00000 | 2,195 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 298.00000 | 310 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,729.00000 | 1,673 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 312.00000 | 325 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,643.00000 | 1,589 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 250.00000 | 261 | 29.10 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 2,031.00000 | 1,975 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | 233.00000 | 243 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | 2,164.00000 | 2,106 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 312.00000 | 325 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,643.00000 | 1,589 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | 84.00000 | 87 | 34.19 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | 4,316.00000 | 4,251 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 189.00000 | 196 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 2,570.00000 | 2,510 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 193.00000 | 201 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 2,524.00000 | 2,465 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 177.00000 | 184 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 2,708.00000 | 2,647 | 30.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | | 185.00000 | 192 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | | 2,616.00000 | 2,556 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 115.00000 | 120 | 33.13 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 3,647.00000 | 3,583 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | | 155.00000 | 161 | 31.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | | 2,986.00000 | 2,924 | 31.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | | 161.00000 | 168 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | | 2,893.00000 | 2,832 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | | 131.00000 | 135 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | | 3,362.00000 | 3,299 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | | 110.00000 | 115 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | | 3,741.00000 | 3,678 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 92.00000 | 96 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 4,123.00000 | 4,059 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 78.00000 | 80 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 4,509.00000 | 4,444 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 136.00000 | 141 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | | 3,267.00000 | 3,205 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | | 96.00000 | 100 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | | 4,027.00000 | 3,964 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 81.00000 | 84 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 4,412.00000 | 4,347 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 757.00000 | 792 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 488.00000 | 455 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 529.00000 | 553 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 860.00000 | 816 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 381.00000 | 398 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 1,312.00000 | 1,261 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 125.00000 | 130 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 3,457.00000 | 3,393 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 74.00000 | 77 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 4,606.00000 | 4,540 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 805.00000 | 842 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 437.00000 | 405 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 402.00000 | 419 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 1,233.00000 | 1,183 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 298.00000 | 310 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 1,729.00000 | 1,673 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 169.00000 | 176 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 2,800.00000 | 2,739 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 101.00000 | 105 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 3,932.00000 | 3,868 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 629.00000 | 659 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 660.00000 | 623 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 142.00000 | 147 | 32.04 | 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 14/12/2009 Currency Future | 11.80 | Put | | 3,173.00000 | 3,111 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | 66.00000 | 68 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | 4,897.00000 | 4,831 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | 593.00000 | 621 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | 724.00000 | 684 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | 105.00000 | 110 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | 3,837.00000 | 3,773 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 81.00000 | 84 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 4,412.00000 | 4,347 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | 63.00000 | 65 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | 4,994.00000 | 4,929 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 668.00000 | 701 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 600.00000 | 564 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | 148.00000 | 154 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | 3,079.00000 | 3,017 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | 88.00000 | 91 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | 4,219.00000 | 4,155 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | 68.00000 | 71 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | 4,800.00000 | 4,734 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | 711.00000 | 745 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | 543.00000 | 508 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | 121.00000 | 125 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | 3,552.00000 | 3,488 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 92.00000 | 96 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 4,123.00000 | 4,059 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | 71.00000 | 74 | 34.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | 4,703.00000 | 4,637 | 34.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | 460.00000 | 480 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | 1,041.00000 | 994 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | 336.00000 | 350 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | 1,517.00000 | 1,463 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | 145.00000 | 150 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | 3,126.00000 | 3,064 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | 113.00000 | 118 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | 3,694.00000 | 3,631 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | 86.00000 | 89 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | 4,267.00000 | 4,203 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | 67.00000 | 69 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | 4,848.00000 | 4,783 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | 911.00000 | 951 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | 343.00000 | 315 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | 142.00000 | 147 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | 3,173.00000 | 3,111 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | 969.00000 | 1,010 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | 300.00000 | 274 | 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 14/12/2009 Currency Future | 8.05 | Call | | | 999.00000 | 1,041 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 280.00000 | 255 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 486.00000 | 508 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 967.00000 | 921 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 198.00000 | 206 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 2,479.00000 | 2,419 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 151.00000 | 157 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 3,032.00000 | 2,971 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 118.00000 | 122 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 3,599.00000 | 3,536 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 90.00000 | 93 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 4,171.00000 | 4,107 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 1,094.00000 | 1,138 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 225.00000 | 202 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 529.00000 | 553 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 860.00000 | 816 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 125.00000 | 130 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 3,457.00000 | 3,393 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 1,061.00000 | 1,105 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 242.00000 | 219 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 734.00000 | 768 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 515.00000 | 482 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 371.00000 | 387 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 1,353.00000 | 1,301 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 207.00000 | 215 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 2,388.00000 | 2,329 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 158.00000 | 164 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,939.00000 | 2,878 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 123.00000 | 127 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 3,504.00000 | 3,441 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 76.00000 | 79 | 34.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 4,557.00000 | 4,492 | 34.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 1,233.00000 | 1,285 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 164.00000 | 148 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 857.00000 | 895 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 388.00000 | 358 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 177.00000 | 184 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 2,708.00000 | 2,647 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 1,271.00000 | 1,324 | 21.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | | 152.00000 | 137 | 21.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 884.00000 | 922 | 22.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 365.00000 | 336 | 22.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 611.00000 | 639 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 692.00000 | 653 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 181.00000 | 188 | 30.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.25 | Put | | 2,662.00000 | 2,602 | 30.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 139.00000 | 144 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,220.00000 | 3,158 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | 1,310.00000 | 1,363 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | 141.00000 | 127 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | 1,030.00000 | 1,073 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | 261.00000 | 236 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 500.00000 | 522 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 931.00000 | 886 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | 831.00000 | 868 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | 412.00000 | 382 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | 576.00000 | 603 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | 757.00000 | 716 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | 173.00000 | 180 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | 2,754.00000 | 2,693 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | 133.00000 | 138 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | 3,314.00000 | 3,252 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | 103.00000 | 107 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | 3,884.00000 | 3,821 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | 62.00000 | 64 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | 5,043.00000 | 4,977 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | 593.00000 | 621 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | 724.00000 | 684 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 136.00000 | 141 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 3,267.00000 | 3,205 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | 58.00000 | 60 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | 5,190.00000 | 5,124 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | 61.00000 | 63 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | 5,092.00000 | 5,026 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 139.00000 | 144 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,220.00000 | 3,158 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | 108.00000 | 112 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | 3,789.00000 | 3,726 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | 64.00000 | 66 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | 4,946.00000 | 4,880 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | 56.00000 | 58 | 35.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | 5,288.00000 | 5,221 | 35.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | 940.00000 | 980 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | 321.00000 | 294 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | 857.00000 | 895 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | 388.00000 | 358 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | 911.00000 | 951 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | 343.00000 | 315 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 1,233.00000 | 1,285 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 164.00000 | 148 | 21.21 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 999.00000 | 1,041 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 280.00000 | 255 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 781.00000 | 816 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 462.00000 | 430 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 151.00000 | 157 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 3,032.00000 | 2,971 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 90.00000 | 93 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 4,171.00000 | 4,107 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 55.00000 | 57 | 35.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 5,336.00000 | 5,270 | 35.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | | 1,127.00000 | 1,172 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | | 208.00000 | 186 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | | 70.00000 | 72 | 34.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | | 4,751.00000 | 4,686 | 34.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | | 1,195.00000 | 1,247 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | | 176.00000 | 160 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 73.00000 | 75 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 4,654.00000 | 4,589 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | | 1,471.00000 | 1,526 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | | 102.00000 | 90 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | | 1,597.00000 | 1,655 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | | 78.00000 | 68 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 690.00000 | 722 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 571.00000 | 536 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 250.00000 | 261 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 2,031.00000 | 1,975 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 98.00000 | 102 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 3,980.00000 | 3,916 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | | 83.00000 | 86 | 34.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | | 4,364.00000 | 4,299 | 34.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 1,640.00000 | 1,698 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 71.00000 | 62 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 711.00000 | 745 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 543.00000 | 508 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | | 1,349.00000 | 1,403 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | | 130.00000 | 117 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 576.00000 | 603 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 757.00000 | 716 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 217.00000 | 226 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 2,298.00000 | 2,239 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 158.00000 | 164 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,939.00000 | 2,878 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 73.00000 | 75 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 4,654.00000 | 4,589 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | | 1,554.00000 | 1,611 | 21.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | 86.00000 | 75 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Call | | 1,908.00000 | 1,969 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Put | | 39.00000 | 33 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 1,233.00000 | 1,285 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 164.00000 | 148 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Call | | 1,954.00000 | 2,016 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Put | | 35.00000 | 29 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | 305.00000 | 317 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | 1,686.00000 | 1,631 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | 1,862.00000 | 1,923 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | 43.00000 | 37 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | 1,195.00000 | 1,247 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | 176.00000 | 160 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | 831.00000 | 868 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | 412.00000 | 382 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Call | | 291.00000 | 303 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Put | | 1,772.00000 | 1,716 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | 113.00000 | 118 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | 3,694.00000 | 3,631 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | 1,862.00000 | 1,923 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | 43.00000 | 37 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Call | | 2,000.00000 | 2,064 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Put | | 31.00000 | 28 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Call | | 5,219.00000 | 5,286 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Call | | 3,724.00000 | 3,791 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Put | | 5.00000 | 5 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Call | | 2,242.00000 | 2,309 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Put | | 24.00000 | 22 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Call | | 31.00000 | 32 | 37.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Put | | 6,812.00000 | 6,746 | 37.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Call | | 5,469.00000 | 5,536 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Put | | 0.00000 | 0 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Call | | 3,973.00000 | 4,040 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Put | | 4.00000 | 3 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Call | | 2,488.00000 | 2,554 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Put | | 19.00000 | 18 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Call | | 1,161.00000 | 1,209 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Put | | 192.00000 | 173 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Call | | 35.00000 | 36 | 37.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Put | | 6,567.00000 | 6,500 | 37.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Call | | 1,512.00000 | 1,569 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Put | | 93.00000 | 82 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | 1,061.00000 | 1,105 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | 242.00000 | 219 | 21.54 | 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 14/12/2009 Currency Future | 8.55 | Call | | 734.00000 | 768 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | 515.00000 | 482 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | 98.00000 | 102 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | 3,980.00000 | 3,916 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Call | | 3,774.00000 | 3,841 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Put | | 5.00000 | 5 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Call | | 2,783.00000 | 2,850 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Put | | 14.00000 | 14 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Call | | 1,817.00000 | 1,877 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Put | | 48.00000 | 41 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Call | | 2,981.00000 | 3,048 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Put | | 12.00000 | 11 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Call | | 45.00000 | 46 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Put | | 5,876.00000 | 5,810 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Call | | 38.00000 | 38 | 37.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Put | | 6,419.00000 | 6,352 | 37.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Call | | 4,022.00000 | 4,089 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Put | | 4.00000 | 3 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Call | | 3,030.00000 | 3,097 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Put | | 11.00000 | 11 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Call | | 2,047.00000 | 2,113 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Put | | 28.00000 | 27 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Call | | 36.00000 | 37 | 37.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Put | | 6,518.00000 | 6,451 | 37.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 8.97030 | 8.89580 | | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Call | | 772.00000 | 807 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Put | | 776.00000 | 737 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | 791.00000 | 827 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | 745.00000 | 706 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | 830.00000 | 867 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | 684.00000 | 647 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | 754.00000 | 788 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | 808.00000 | 768 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Call | | 686.00000 | 717 | 24.34 | 0.00 | 0 | 16,483.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Put | | 940.00000 | 897 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 640.00000 | 669 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 1,044.00000 | 999 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | 611.00000 | 639 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | 1,116.00000 | 1,069 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Call | | 572.00000 | 597 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Put | | 1,226.00000 | 1,177 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | 598.00000 | 625 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | 1,152.00000 | 1,104 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 547.00000 | 572 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,301.00000 | 1,251 | 25.64 | 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 | 9.65 | Call | | | 547.00000 | 572 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | | 1,301.00000 | 1,251 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 311.00000 | 324 | 28.98 | 0.00 | 0 | 16,483.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,465.00000 | 2,403 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | | 263.00000 | 274 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | | 2,867.00000 | 2,804 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 559.00000 | 584 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 1,264.00000 | 1,214 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | | 492.00000 | 513 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | | 1,496.00000 | 1,443 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 463.00000 | 482 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 1,617.00000 | 1,562 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 419.00000 | 436 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 1,823.00000 | 1,766 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 453.00000 | 473 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 1,658.00000 | 1,602 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 482.00000 | 503 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 1,536.00000 | 1,482 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 482.00000 | 503 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 1,536.00000 | 1,482 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 444.00000 | 463 | 26.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 1,699.00000 | 1,643 | 26.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 197.00000 | 204 | 31.29 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 3,601.00000 | 3,534 | 31.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 502.00000 | 524 | 26.16 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,457.00000 | 1,404 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 444.00000 | 463 | 26.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 1,699.00000 | 1,643 | 26.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | | 386.00000 | 403 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | | 1,990.00000 | 1,933 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 378.00000 | 395 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 2,032.00000 | 1,975 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 394.00000 | 412 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 1,948.00000 | 1,891 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 371.00000 | 387 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 2,075.00000 | 2,017 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 349.00000 | 364 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 2,203.00000 | 2,144 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | | 317.00000 | 330 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | | 2,421.00000 | 2,360 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | | 288.00000 | 300 | 29.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | | 2,643.00000 | 2,580 | 29.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | | 294.00000 | 306 | 29.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | | 2,598.00000 | 2,536 | 29.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 305.00000 | 318 | 29.08 | 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 | 11.10 | Put | | 2,509.00000 | 2,447 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 299.00000 | 312 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 2,553.00000 | 2,491 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | 336.00000 | 350 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | 2,290.00000 | 2,230 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | 342.00000 | 357 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | 2,246.00000 | 2,187 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | 323.00000 | 336 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | 2,377.00000 | 2,316 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 311.00000 | 324 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 2,465.00000 | 2,403 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 329.00000 | 343 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 2,333.00000 | 2,273 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | 356.00000 | 371 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | 2,160.00000 | 2,101 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | 371.00000 | 387 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | 2,075.00000 | 2,017 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | 342.00000 | 357 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | 2,246.00000 | 2,187 | 28.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 283.00000 | 295 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 2,687.00000 | 2,625 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | 269.00000 | 280 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | 2,813.00000 | 2,750 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 278.00000 | 289 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 2,732.00000 | 2,669 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 278.00000 | 289 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 2,732.00000 | 2,669 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 273.00000 | 284 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 2,777.00000 | 2,714 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | 248.00000 | 259 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | 3,002.00000 | 2,938 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | 268.00000 | 279 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | 2,822.00000 | 2,759 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | 239.00000 | 249 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | 3,093.00000 | 3,029 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | 258.00000 | 269 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | 2,912.00000 | 2,848 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | 253.00000 | 264 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | 2,957.00000 | 2,893 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | 524.00000 | 547 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | 1,378.00000 | 1,327 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 463.00000 | 482 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,617.00000 | 1,562 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | 427.00000 | 445 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | 1,781.00000 | 1,725 | 27.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 411.00000 | 428 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 1,865.00000 | 1,808 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 180.00000 | 187 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 3,835.00000 | 3,767 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 585.00000 | 611 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 1,189.00000 | 1,141 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 253.00000 | 264 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 2,957.00000 | 2,893 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 117.00000 | 123 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 4,921.00000 | 4,853 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 625.00000 | 654 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,080.00000 | 1,033 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 336.00000 | 350 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 2,290.00000 | 2,230 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 126.00000 | 133 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 4,780.00000 | 4,712 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 655.00000 | 684 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 1,009.00000 | 964 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 132.00000 | 139 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 4,686.00000 | 4,619 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 670.00000 | 701 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 974.00000 | 930 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 305.00000 | 318 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 2,509.00000 | 2,447 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | | 136.00000 | 141 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | | 4,640.00000 | 4,571 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 702.00000 | 734 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 906.00000 | 864 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 141.00000 | 146 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 4,545.00000 | 4,476 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 230.00000 | 240 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 3,185.00000 | 3,120 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 103.00000 | 109 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 5,157.00000 | 5,088 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 536.00000 | 559 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 1,340.00000 | 1,289 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 244.00000 | 254 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 3,048.00000 | 2,983 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 235.00000 | 244 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 3,139.00000 | 3,074 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | | 106.00000 | 112 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | | 5,110.00000 | 5,041 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 230.00000 | 240 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 3,185.00000 | 3,120 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | | 222.00000 | 231 | 30.68 | 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 15/03/2010 Currency Future | 11.95 | Put | | 3,276.00000 | 3,211 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | 215.00000 | 223 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | 3,369.00000 | 3,303 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | 93.00000 | 99 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | 5,348.00000 | 5,278 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 513.00000 | 536 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 1,417.00000 | 1,365 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 283.00000 | 295 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 2,687.00000 | 2,625 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 235.00000 | 244 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 3,139.00000 | 3,074 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | 226.00000 | 236 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | 3,231.00000 | 3,165 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | 101.00000 | 106 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | 5,205.00000 | 5,136 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | 111.00000 | 117 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | 5,015.00000 | 4,947 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 640.00000 | 669 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 1,044.00000 | 999 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | 129.00000 | 136 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | 4,733.00000 | 4,666 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | 810.00000 | 847 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | 714.00000 | 676 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | 146.00000 | 151 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | 4,450.00000 | 4,380 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | 754.00000 | 788 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | 808.00000 | 768 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | 363.00000 | 379 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | 2,117.00000 | 2,059 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 299.00000 | 312 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 2,553.00000 | 2,491 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | 139.00000 | 144 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | 4,593.00000 | 4,523 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 329.00000 | 343 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 2,333.00000 | 2,273 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 273.00000 | 284 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 2,777.00000 | 2,714 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Call | | 123.00000 | 129 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | 4,827.00000 | 4,759 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | 378.00000 | 395 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | 2,032.00000 | 1,975 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | 363.00000 | 379 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | 2,117.00000 | 2,059 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | 143.00000 | 148 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | 4,497.00000 | 4,428 | 32.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | | 736.00000 | 770 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | | 840.00000 | 799 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | | 120.00000 | 126 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | | 4,874.00000 | 4,806 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | | 148.00000 | 153 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | | 4,402.00000 | 4,333 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | | 893.00000 | 932 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | | 597.00000 | 562 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | | 402.00000 | 420 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | | 1,907.00000 | 1,849 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | | 155.00000 | 161 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | | 4,259.00000 | 4,190 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | | 915.00000 | 955 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | | 570.00000 | 535 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 411.00000 | 428 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 1,865.00000 | 1,808 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | | 158.00000 | 163 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | | 4,212.00000 | 4,143 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | | 962.00000 | 1,003 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | | 516.00000 | 483 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | | 163.00000 | 169 | 32.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | | 4,117.00000 | 4,049 | 32.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | | 938.00000 | 979 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | | 543.00000 | 509 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 436.00000 | 454 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 1,740.00000 | 1,684 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 419.00000 | 436 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 1,823.00000 | 1,766 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | | 160.00000 | 166 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | | 4,164.00000 | 4,096 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | | 1,145.00000 | 1,193 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | | 350.00000 | 322 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | | 472.00000 | 492 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | | 1,576.00000 | 1,522 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | | 184.00000 | 191 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | | 3,788.00000 | 3,720 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | | 1,117.00000 | 1,163 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | | 371.00000 | 343 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | | 1,204.00000 | 1,253 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | | 308.00000 | 283 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 513.00000 | 536 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 1,417.00000 | 1,365 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | | 190.00000 | 197 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | | 3,694.00000 | 3,627 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | | 1,234.00000 | 1,284 | 21.12 | 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 15/03/2010 Currency Future | 7.95 | Put | | | 289.00000 | 264 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 193.00000 | 201 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,648.00000 | 3,581 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | | 1,036.00000 | 1,080 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | | 441.00000 | 410 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 453.00000 | 473 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 1,658.00000 | 1,602 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 436.00000 | 454 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 1,740.00000 | 1,684 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | | 171.00000 | 178 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | | 3,976.00000 | 3,908 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | | 1,174.00000 | 1,222 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | | 328.00000 | 302 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 502.00000 | 524 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,457.00000 | 1,404 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | | 187.00000 | 194 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | | 3,741.00000 | 3,674 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | | 1,266.00000 | 1,319 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | | 270.00000 | 249 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 536.00000 | 559 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 1,340.00000 | 1,289 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Call | | | 1,444.00000 | 1,504 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Put | | | 198.00000 | 184 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 598.00000 | 625 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 1,152.00000 | 1,104 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 193.00000 | 201 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,648.00000 | 3,581 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Call | | | 1,482.00000 | 1,543 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Put | | | 186.00000 | 172 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | | 1,521.00000 | 1,582 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | | 175.00000 | 161 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 625.00000 | 654 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,080.00000 | 1,033 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Call | | | 200.00000 | 208 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Put | | | 3,554.00000 | 3,488 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Call | | | 1,560.00000 | 1,621 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Put | | | 164.00000 | 151 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Call | | | 5,246.00000 | 5,321 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Put | | | 0.00000 | 0 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Call | | | 3,758.00000 | 3,832 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Put | | | 12.00000 | 12 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Call | | | 2,297.00000 | 2,368 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Put | | | 51.00000 | 48 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 174.00000 | 181 | 31.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 3,928.00000 | 3,861 | 31.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 44.00000 | 46 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 6,798.00000 | 6,726 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Call | | | 5,496.00000 | 5,570 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Call | | | 4,006.00000 | 4,079 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Put | | | 10.00000 | 9 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Call | | | 2,535.00000 | 2,607 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Put | | | 39.00000 | 37 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Call | | | 50.00000 | 53 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Put | | | 6,554.00000 | 6,482 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Call | | | 1,721.00000 | 1,784 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Put | | | 125.00000 | 114 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 702.00000 | 734 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 906.00000 | 864 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 670.00000 | 701 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 974.00000 | 930 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 559.00000 | 584 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 1,264.00000 | 1,214 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Call | | | 218.00000 | 227 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Put | | | 3,323.00000 | 3,257 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Call | | | 3,808.00000 | 3,881 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Put | | | 12.00000 | 11 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Call | | | 2,824.00000 | 2,897 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Put | | | 28.00000 | 26 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Call | | | 1,889.00000 | 1,954 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Put | | | 94.00000 | 84 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Call | | | 211.00000 | 219 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Put | | | 3,415.00000 | 3,349 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Call | | | 150.00000 | 156 | 32.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Put | | | 4,354.00000 | 4,285 | 32.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Call | | | 3,956.00000 | 4,030 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Put | | | 10.00000 | 10 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Call | | | 2,970.00000 | 3,042 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Put | | | 24.00000 | 22 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Call | | | 2,020.00000 | 2,086 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Put | | | 74.00000 | 66 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Call | | | 3,018.00000 | 3,092 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Put | | | 23.00000 | 21 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Call | | | 2,064.00000 | 2,133 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Put | | | 68.00000 | 62 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Call | | | 4,055.00000 | 4,128 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Put | | | 9.00000 | 8 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Call | | | 3,067.00000 | 3,141 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Put | | | 21.00000 | 21 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Call | | | 2,109.00000 | 2,180 | 21.42 | 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 15/03/2010 Currency Future | 6.85 | Put | | 63.00000 | 59 | 21.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Call | | 1,297.00000 | 1,355 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Put | | 252.00000 | 235 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 9.09620 | 9.01700 | | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Call | | 900.00000 | 928 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Put | | 883.00000 | 832 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Call | | 919.00000 | 947 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Put | | 852.00000 | 801 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Call | | 957.00000 | 986 | 23.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Put | | 790.00000 | 740 | 23.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Call | | 882.00000 | 910 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Put | | 915.00000 | 864 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Call | | 830.00000 | 856 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Put | | 1,013.00000 | 960 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 766.00000 | 790 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,149.00000 | 1,094 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Call | | 737.00000 | 759 | 24.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Put | | 1,220.00000 | 1,163 | 24.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Call | | 695.00000 | 716 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Put | | 1,328.00000 | 1,270 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 722.00000 | 744 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 1,255.00000 | 1,198 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | 669.00000 | 689 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | 1,402.00000 | 1,343 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Call | | 709.00000 | 730 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Put | | 1,292.00000 | 1,234 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Call | | 320.00000 | 328 | 29.27 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Put | | 3,203.00000 | 3,132 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Call | | 847.00000 | 874 | 23.79 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Put | | 980.00000 | 928 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | 682.00000 | 702 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | 1,365.00000 | 1,306 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | 610.00000 | 627 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | 1,593.00000 | 1,531 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | 578.00000 | 594 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | 1,711.00000 | 1,647 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 530.00000 | 543 | 26.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 1,913.00000 | 1,847 | 26.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Call | | 568.00000 | 583 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | 1,751.00000 | 1,687 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 599.00000 | 616 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 1,632.00000 | 1,569 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | 296.00000 | 302 | 29.62 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | 3,429.00000 | 3,356 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 766.00000 | 790 | 24.34 | 0.00 | 0 | 26,596.00 |

| 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 | 9.40 | Put | | 1,149.00000 | 1,094 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | 1,369.00000 | 1,419 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | 352.00000 | 323 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | 657.00000 | 676 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | 1,440.00000 | 1,380 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 633.00000 | 651 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,516.00000 | 1,455 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | 588.00000 | 604 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | 1,671.00000 | 1,608 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 548.00000 | 563 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,831.00000 | 1,766 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | 273.00000 | 279 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | 3,656.00000 | 3,583 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | 1,340.00000 | 1,385 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | 373.00000 | 339 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | 644.00000 | 663 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | 1,477.00000 | 1,417 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | 621.00000 | 639 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | 1,554.00000 | 1,493 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | 558.00000 | 573 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | 1,791.00000 | 1,727 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | 539.00000 | 553 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | 1,872.00000 | 1,807 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | 269.00000 | 275 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | 3,702.00000 | 3,629 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | 1,256.00000 | 1,295 | 21.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | 439.00000 | 399 | 21.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 633.00000 | 651 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,516.00000 | 1,455 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 548.00000 | 563 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,831.00000 | 1,766 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | 511.00000 | 525 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | 1,994.00000 | 1,929 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | 257.00000 | 262 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | 3,840.00000 | 3,766 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | 1,179.00000 | 1,215 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | 512.00000 | 469 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 599.00000 | 616 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 1,632.00000 | 1,569 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | 539.00000 | 553 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | 1,872.00000 | 1,807 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | 521.00000 | 534 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | 1,954.00000 | 1,888 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | 502.00000 | 516 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | 2,035.00000 | 1,970 | 26.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 485.00000 | 499 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 2,118.00000 | 2,052 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 245.00000 | 250 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 3,978.00000 | 3,904 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 1,284.00000 | 1,323 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 417.00000 | 377 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 644.00000 | 663 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,477.00000 | 1,417 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 261.00000 | 266 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 3,794.00000 | 3,720 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Call | | | 1,539.00000 | 1,595 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Put | | | 272.00000 | 249 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 751.00000 | 774 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,184.00000 | 1,128 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 621.00000 | 639 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,554.00000 | 1,493 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | | 1,575.00000 | 1,632 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | | 258.00000 | 236 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 657.00000 | 676 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,440.00000 | 1,380 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 291.00000 | 297 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 3,474.00000 | 3,401 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Call | | | 1,612.00000 | 1,669 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Put | | | 245.00000 | 223 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 781.00000 | 806 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 1,114.00000 | 1,060 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 751.00000 | 774 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,184.00000 | 1,128 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Call | | | 286.00000 | 293 | 29.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Put | | | 3,519.00000 | 3,446 | 29.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Call | | | 1,649.00000 | 1,707 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Put | | | 232.00000 | 211 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Call | | | 797.00000 | 822 | 24.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Put | | | 1,080.00000 | 1,026 | 24.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Call | | | 5,268.00000 | 5,347 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Put | | | 1.00000 | 0 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Call | | | 3,786.00000 | 3,864 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Put | | | 19.00000 | 18 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Call | | | 2,351.00000 | 2,421 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Put | | | 84.00000 | 75 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Call | | | 1,230.00000 | 1,268 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Put | | | 463.00000 | 422 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Call | | | 397.00000 | 406 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Put | | | 2,630.00000 | 2,560 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Call | | | 141.00000 | 147 | 31.53 | 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 | 14.25 | Put | | 5,374.00000 | 5,300 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Call | | 74.00000 | 77 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Put | | 6,807.00000 | 6,730 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Call | | 5,517.00000 | 5,596 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Put | | 0.00000 | 0 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Call | | 4,033.00000 | 4,109 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Put | | 16.00000 | 13 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Call | | 2,580.00000 | 2,651 | 21.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Put | | 63.00000 | 55 | 21.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Call | | 431.00000 | 441 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Put | | 2,414.00000 | 2,345 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Call | | 265.00000 | 270 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Put | | 3,748.00000 | 3,674 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Call | | 157.00000 | 163 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Put | | 5,140.00000 | 5,067 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Call | | 82.00000 | 85 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Put | | 6,565.00000 | 6,489 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Call | | 1,842.00000 | 1,902 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Put | | 175.00000 | 156 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Call | | 813.00000 | 839 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Put | | 1,046.00000 | 993 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 722.00000 | 744 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 1,255.00000 | 1,198 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Call | | 326.00000 | 334 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Put | | 3,159.00000 | 3,088 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Call | | 3,835.00000 | 3,914 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Put | | 18.00000 | 17 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Call | | 2,860.00000 | 2,933 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Put | | 43.00000 | 36 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Call | | 1,963.00000 | 2,025 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Put | | 146.00000 | 129 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Call | | 403.00000 | 413 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Put | | 2,586.00000 | 2,517 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Call | | 214.00000 | 218 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Put | | 4,397.00000 | 4,322 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Call | | 3,050.00000 | 3,126 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Put | | 33.00000 | 30 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Call | | 2,130.00000 | 2,196 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Put | | 113.00000 | 100 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Call | | 310.00000 | 317 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Put | | 3,293.00000 | 3,221 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Call | | 227.00000 | 231 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Put | | 4,210.00000 | 4,135 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Call | | 385.00000 | 393 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Put | | 2,718.00000 | 2,647 | 28.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 12.35 | Call | | | 278.00000 | 284 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Put | | | 3,611.00000 | 3,537 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Call | | | 205.00000 | 208 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Put | | | 4,538.00000 | 4,462 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Call | | | 4,082.00000 | 4,158 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Put | | | 15.00000 | 12 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Call | | | 3,097.00000 | 3,175 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Put | | | 30.00000 | 29 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Call | | | 2,172.00000 | 2,241 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Put | | | 105.00000 | 95 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Call | | | 1,399.00000 | 1,453 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Put | | | 332.00000 | 307 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Call | | | 373.00000 | 381 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Put | | | 2,806.00000 | 2,735 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Call | | | 199.00000 | 202 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Put | | | 4,632.00000 | 4,556 | 31.34 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | | | 12.97020 | | 12.96480 | | 21.22 | 16,251,660.60 | 1,253 | 20,451.00 |
| £ / R On 12/06/2009 Currency Future | 12.95 | Call | | | 329.00000 | 325 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.95 | Put | | | 314.00000 | 304 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.80 | Call | | | 401.00000 | 398 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.80 | Put | | | 237.00000 | 228 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.75 | Call | | | 429.00000 | 426 | 20.60 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.75 | Put | | | 214.00000 | 205 | 20.60 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.70 | Call | | | 457.00000 | 456 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.70 | Put | | | 192.00000 | 185 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.55 | Call | | | 555.00000 | 554 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.55 | Put | | | 140.00000 | 134 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.65 | Call | | | 488.00000 | 487 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.65 | Put | | | 173.00000 | 167 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.85 | Call | | | 376.00000 | 372 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.85 | Put | | | 261.00000 | 251 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.10 | Call | | | 270.00000 | 265 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.10 | Put | | | 405.00000 | 395 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.20 | Call | | | 238.00000 | 232 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.20 | Put | | | 473.00000 | 462 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | | 185.00000 | 180 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | | 620.00000 | 609 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.35 | Call | | | 197.00000 | 191 | 23.19 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.35 | Put | | | 582.00000 | 571 | 23.19 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Call | | | 174.00000 | 169 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Put | | | 659.00000 | 649 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | | 80.00000 | 84 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,015.00000 | 1,014 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Call | | | 138.00000 | 140 | 24.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 13.60 | Put | | 773.00000 | 770 | 24.59 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | 127.00000 | 132 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | 812.00000 | 812 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Call | | 116.00000 | 121 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Put | | 851.00000 | 851 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | 88.00000 | 92 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | 973.00000 | 972 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | 60.00000 | 63 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | 1,145.00000 | 1,143 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Call | | 73.00000 | 77 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Put | | 1,058.00000 | 1,056 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | 80.00000 | 84 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | 1,015.00000 | 1,014 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Call | | 66.00000 | 70 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Put | | 1,101.00000 | 1,099 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | 49.00000 | 52 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | 1,234.00000 | 1,232 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Call | | 44.00000 | 47 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Put | | 1,279.00000 | 1,277 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Call | | 40.00000 | 42 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Put | | 1,325.00000 | 1,322 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | 36.00000 | 38 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | 1,371.00000 | 1,368 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Call | | 54.00000 | 57 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Put | | 1,189.00000 | 1,187 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | 16.00000 | 18 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | 1,701.00000 | 1,697 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | 9.00000 | 10 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | 1,944.00000 | 1,940 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | 2.00000 | 3 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | 2,438.00000 | 2,432 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | 5.00000 | 6 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | 2,140.00000 | 2,136 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Call | | 7.00000 | 8 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Put | | 2,042.00000 | 2,037 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | 6.00000 | 7 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | 2,091.00000 | 2,086 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | 9.00000 | 10 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | 1,944.00000 | 1,940 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | 29.00000 | 31 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | 1,464.00000 | 1,461 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | 20.00000 | 22 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | 1,606.00000 | 1,602 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Call | | 14.00000 | 16 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Put | | 1,750.00000 | 1,745 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 11.00000 | 12 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,846.00000 | 1,842 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 10.00000 | 11 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,895.00000 | 1,891 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Call | | | 8.00000 | 9 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,993.00000 | 1,988 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 16.00000 | 18 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,701.00000 | 1,697 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Call | | | 13.00000 | 14 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Put | | | 1,798.00000 | 1,794 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 18.00000 | 20 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,653.00000 | 1,650 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 18.00000 | 20 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,653.00000 | 1,650 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Call | | | 23.00000 | 25 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Put | | | 1,558.00000 | 1,555 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 32.00000 | 34 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,417.00000 | 1,414 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Call | | | 26.00000 | 28 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,511.00000 | 1,507 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 3.00000 | 3 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 2,388.00000 | 2,383 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 5.00000 | 5 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 2,190.00000 | 2,185 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 3.00000 | 3 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 2,388.00000 | 2,383 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 6.00000 | 7 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 2,091.00000 | 2,086 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Call | | | 2.00000 | 2 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Put | | | 2,487.00000 | 2,482 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Call | | | 4.00000 | 4 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Put | | | 2,289.00000 | 2,284 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 49.00000 | 52 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,234.00000 | 1,232 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 10.00000 | 11 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,895.00000 | 1,891 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Call | | | 4.00000 | 5 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Put | | | 2,239.00000 | 2,234 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 2.00000 | 2 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 2,587.00000 | 2,582 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,936.00000 | 2,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 3,185.00000 | 3,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,886.00000 | 2,881 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,686.00000 | 2,681 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Put | | | 2,736.00000 | 2,731 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 1.00000 | 2 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,637.00000 | 2,631 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Put | | | 2,786.00000 | 2,781 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 1.00000 | 2 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,637.00000 | 2,631 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 3,385.00000 | 3,380 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 3,036.00000 | 3,030 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 3,135.00000 | 3,130 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Put | | | 3,535.00000 | 3,530 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 3,235.00000 | 3,230 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 3,435.00000 | 3,430 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 3,635.00000 | 3,630 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,735.00000 | 3,730 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Put | | | 3,785.00000 | 3,780 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 3,485.00000 | 3,480 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Put | | | 3,285.00000 | 3,280 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 3,835.00000 | 3,830 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 4,185.00000 | 4,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 4,085.00000 | 4,080 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Put | | | 4,535.00000 | 4,530 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Put | | | 4,835.00000 | 4,830 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | | 5,435.00000 | 5,430 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 19.00 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Put | | | 6,035.00000 | 6,030 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Put | | | 6,185.00000 | 6,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Put | | | 5,835.00000 | 5,830 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Put | | | 5,385.00000 | 5,380 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Put | | | 5,285.00000 | 5,280 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Put | | | 5,785.00000 | 5,780 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Put | | | 4,285.00000 | 4,280 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 3,335.00000 | 3,330 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,836.00000 | 2,831 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 5.00000 | 6 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 2,140.00000 | 2,136 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 3.00000 | 3 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,338.00000 | 2,333 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 2.00000 | 3 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 2,438.00000 | 2,432 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Call | | | 2.00000 | 2 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Put | | | 2,537.00000 | 2,532 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 11.00000 | 12 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,846.00000 | 1,842 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 3.00000 | 3 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,338.00000 | 2,333 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 5.00000 | 5 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 2,190.00000 | 2,185 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 2.00000 | 2 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 2,587.00000 | 2,582 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,836.00000 | 2,831 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,936.00000 | 2,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,686.00000 | 2,681 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 3,235.00000 | 3,230 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,936.00000 | 2,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 3,135.00000 | 3,130 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Call | | | 0.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Put | | | 2,986.00000 | 2,980 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Put | | | 3,086.00000 | 3,080 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 3,435.00000 | 3,430 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 3,036.00000 | 3,030 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 3,335.00000 | 3,330 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 3,635.00000 | 3,630 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 3,835.00000 | 3,830 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,735.00000 | 3,730 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 3,935.00000 | 3,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Put | | | 4,035.00000 | 4,030 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 3,935.00000 | 3,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 4,135.00000 | 4,130 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Put | | | 3,585.00000 | 3,580 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 3,685.00000 | 3,680 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 3,885.00000 | 3,880 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Put | | | 3,985.00000 | 3,980 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 3,185.00000 | 3,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 3,385.00000 | 3,380 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 3,885.00000 | 3,880 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 4,385.00000 | 4,380 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Put | | | 4,485.00000 | 4,480 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 4,585.00000 | 4,580 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 17.65 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Put | | | 4,685.00000 | 4,680 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 5,485.00000 | 5,480 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Put | | | 5,585.00000 | 5,580 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 5,685.00000 | 5,680 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 5,885.00000 | 5,880 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Put | | | 5,985.00000 | 5,980 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 6,085.00000 | 6,080 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Put | | | 4,885.00000 | 4,880 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 4,985.00000 | 4,980 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Put | | | 5,085.00000 | 5,080 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 5,185.00000 | 5,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 4,985.00000 | 4,980 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 5,185.00000 | 5,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 5,485.00000 | 5,480 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 5,685.00000 | 5,680 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Put | | | 5,535.00000 | 5,530 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Put | | | 5,635.00000 | 5,630 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Put | | | 5,735.00000 | 5,730 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 5,935.00000 | 5,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Put | | | 6,135.00000 | 6,130 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Put | | | 6,235.00000 | 6,230 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 5,885.00000 | 5,880 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 6,085.00000 | 6,080 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Put | | | 6,285.00000 | 6,280 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Put | | | 6,385.00000 | 6,380 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Put | | | 6,485.00000 | 6,480 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Put | | | 6,585.00000 | 6,580 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 5,935.00000 | 5,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Put | | | 6,335.00000 | 6,330 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Put | | | 6,435.00000 | 6,430 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 4,435.00000 | 4,430 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Put | | | 4,635.00000 | 4,630 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Put | | | 4,735.00000 | 4,730 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 4,935.00000 | 4,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Put | | | 5,035.00000 | 5,030 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Put | | | 5,135.00000 | 5,130 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Put | | | 5,235.00000 | 5,230 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 4,135.00000 | 4,130 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Put | | | 4,235.00000 | 4,230 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Put | | | 4,335.00000 | 4,330 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 4,435.00000 | 4,430 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 4,935.00000 | 4,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 3,685.00000 | 3,680 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 4,185.00000 | 4,180 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 4,085.00000 | 4,080 | 24.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 4,385.00000 | 4,380 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 4,585.00000 | 4,580 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 3,485.00000 | 3,480 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 1.00000 | 1 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,886.00000 | 2,881 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 20.00000 | 22 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,606.00000 | 1,602 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Call | | | 106.00000 | 111 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Put | | | 891.00000 | 890 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | | 60.00000 | 63 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,145.00000 | 1,143 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 97.00000 | 101 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 932.00000 | 931 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 29.00000 | 31 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,464.00000 | 1,461 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Call | | | 163.00000 | 158 | 24.03 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Put | | | 699.00000 | 688 | 24.03 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 97.00000 | 101 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 932.00000 | 931 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | | 88.00000 | 92 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | | 973.00000 | 972 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 32.00000 | 34 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,417.00000 | 1,414 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | | 36.00000 | 38 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,371.00000 | 1,368 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 150.00000 | 149 | 24.31 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 736.00000 | 729 | 24.31 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | | 127.00000 | 132 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | | 812.00000 | 812 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 150.00000 | 149 | 24.31 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 736.00000 | 729 | 24.31 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Call | | | 210.00000 | 204 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Put | | | 545.00000 | 534 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | | 185.00000 | 180 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | | 620.00000 | 609 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.25 | Call | | | 223.00000 | 218 | 22.63 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.25 | Put | | | 509.00000 | 497 | 22.63 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.90 | Call | | | 5,065.00000 | 5,070 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.90 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 3,565.00000 | 3,570 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 2,065.00000 | 2,071 | 20.46 | 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 12/06/2009 Currency Future | 10.90 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Call | | | 665.00000 | 665 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Put | | | 100.00000 | 95 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | | 5,435.00000 | 5,430 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.90 | Call | | | 0.00000 | 0 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.90 | Put | | | 6,935.00000 | 6,930 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.45 | Call | | | 5,515.00000 | 5,520 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.45 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 4,015.00000 | 4,020 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.45 | Call | | | 2,515.00000 | 2,520 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.45 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.95 | Call | | | 1,044.00000 | 1,047 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.95 | Put | | | 29.00000 | 27 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.20 | Call | | | 5,765.00000 | 5,770 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 7.20 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 4,265.00000 | 4,270 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 2,765.00000 | 2,770 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 0.00000 | 0 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.70 | Call | | | 1,278.00000 | 1,282 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 11.70 | Put | | | 13.00000 | 11 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Call | | | 351.00000 | 347 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Put | | | 286.00000 | 277 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.00 | Call | | | 308.00000 | 304 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.00 | Put | | | 343.00000 | 333 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.45 | Call | | | 627.00000 | 627 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.45 | Put | | | 112.00000 | 107 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.05 | Call | | | 288.00000 | 284 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.05 | Put | | | 374.00000 | 364 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.15 | Call | | | 253.00000 | 248 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.15 | Put | | | 439.00000 | 428 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.30 | Call | | | 743.00000 | 744 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.30 | Put | | | 78.00000 | 74 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Call | | | 665.00000 | 665 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.40 | Put | | | 100.00000 | 95 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.50 | Call | | | 590.00000 | 590 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.50 | Put | | | 125.00000 | 120 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.60 | Call | | | 521.00000 | 520 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.60 | Put | | | 156.00000 | 150 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Call | | | 351.00000 | 347 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.90 | Put | | | 286.00000 | 277 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.25 | Call | | | 784.00000 | 785 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.25 | Put | | | 69.00000 | 65 | 20.46 | 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 12/06/2009 Currency Future | 12.35 | Call | | 703.00000 | 704 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.35 | Put | | 89.00000 | 84 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.60 | Call | | 521.00000 | 520 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 12.60 | Put | | 156.00000 | 150 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.10 | Call | | 270.00000 | 265 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.10 | Put | | 405.00000 | 395 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 13.18300 | 13.17400 | | 21.46 | 131,830.00 | 10 | 3,519.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Call | | 674.00000 | 670 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Put | | 650.00000 | 637 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Call | | 737.00000 | 733 | 20.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Put | | 563.00000 | 550 | 20.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Call | | 760.00000 | 755 | 20.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Put | | 536.00000 | 522 | 20.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Call | | 783.00000 | 779 | 20.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Put | | 509.00000 | 496 | 20.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Call | | 858.00000 | 858 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Put | | 434.00000 | 425 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | 807.00000 | 803 | 20.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | 483.00000 | 470 | 20.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Call | | 716.00000 | 711 | 21.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Put | | 592.00000 | 578 | 21.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Call | | 616.00000 | 611 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Put | | 742.00000 | 728 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | 580.00000 | 575 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | 806.00000 | 792 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 516.00000 | 511 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 942.00000 | 928 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Call | | 531.00000 | 526 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Put | | 907.00000 | 893 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 501.00000 | 496 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 977.00000 | 963 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | 359.00000 | 369 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | 1,285.00000 | 1,286 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 452.00000 | 455 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 1,078.00000 | 1,072 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 419.00000 | 430 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 1,145.00000 | 1,147 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 435.00000 | 442 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 1,111.00000 | 1,109 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 419.00000 | 430 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 1,145.00000 | 1,147 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | 373.00000 | 383 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | 1,249.00000 | 1,250 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | 318.00000 | 328 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | 1,394.00000 | 1,395 | 23.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 331.00000 | 341 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,357.00000 | 1,358 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 359.00000 | 369 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,285.00000 | 1,286 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 293.00000 | 302 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 1,469.00000 | 1,469 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | | 270.00000 | 279 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | | 1,546.00000 | 1,546 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 259.00000 | 268 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,585.00000 | 1,585 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 306.00000 | 315 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,432.00000 | 1,432 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 192.00000 | 199 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,868.00000 | 1,866 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 153.00000 | 160 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 2,079.00000 | 2,077 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 96.00000 | 101 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,522.00000 | 2,518 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 122.00000 | 127 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 2,298.00000 | 2,294 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 133.00000 | 139 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 2,209.00000 | 2,206 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 146.00000 | 153 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 2,122.00000 | 2,120 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 192.00000 | 199 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,868.00000 | 1,866 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 238.00000 | 246 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,664.00000 | 1,663 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 209.00000 | 217 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,785.00000 | 1,784 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 153.00000 | 160 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 2,079.00000 | 2,077 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 168.00000 | 174 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,994.00000 | 1,991 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 183.00000 | 190 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,909.00000 | 1,907 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 160.00000 | 167 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 2,036.00000 | 2,034 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 175.00000 | 182 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,951.00000 | 1,949 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 200.00000 | 208 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,826.00000 | 1,825 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 183.00000 | 190 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,909.00000 | 1,907 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 127.00000 | 133 | 23.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 2,253.00000 | 2,250 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 140.00000 | 146 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 2,166.00000 | 2,163 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | | 218.00000 | 226 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | | 1,744.00000 | 1,743 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 122.00000 | 127 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 2,298.00000 | 2,294 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 96.00000 | 101 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,522.00000 | 2,518 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | | 111.00000 | 116 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | | 2,387.00000 | 2,383 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | | 91.00000 | 96 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | | 2,567.00000 | 2,563 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Call | | | 87.00000 | 91 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | | 2,613.00000 | 2,608 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | | 105.00000 | 111 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | | 2,431.00000 | 2,428 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 282.00000 | 290 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,508.00000 | 1,507 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 79.00000 | 83 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,705.00000 | 2,700 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 228.00000 | 236 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,704.00000 | 1,703 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 200.00000 | 208 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,826.00000 | 1,825 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 116.00000 | 121 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 2,342.00000 | 2,338 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 306.00000 | 315 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,432.00000 | 1,432 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 388.00000 | 398 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 1,214.00000 | 1,215 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | | 403.00000 | 414 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | | 1,179.00000 | 1,181 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | | 345.00000 | 355 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | | 1,321.00000 | 1,322 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | | 248.00000 | 257 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | | 1,624.00000 | 1,624 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 127.00000 | 133 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 2,253.00000 | 2,250 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 71.00000 | 75 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 2,797.00000 | 2,792 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 116.00000 | 121 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 2,342.00000 | 2,338 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 79.00000 | 83 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,705.00000 | 2,700 | 23.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 71.00000 | 75 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 2,797.00000 | 2,792 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | | 64.00000 | 68 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | | 2,890.00000 | 2,885 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | | 58.00000 | 62 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | | 2,984.00000 | 2,979 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 160.00000 | 167 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 2,036.00000 | 2,034 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 100.00000 | 105 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,476.00000 | 2,472 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | | 83.00000 | 87 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | | 2,659.00000 | 2,654 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 100.00000 | 105 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,476.00000 | 2,472 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | | 75.00000 | 79 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | | 2,751.00000 | 2,746 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | | 68.00000 | 72 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | | 2,844.00000 | 2,839 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | | 61.00000 | 65 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | | 2,937.00000 | 2,932 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 282.00000 | 290 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,508.00000 | 1,507 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Call | | | 47.00000 | 50 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Put | | | 3,173.00000 | 3,167 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | | 345.00000 | 355 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | | 1,321.00000 | 1,322 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 228.00000 | 236 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,704.00000 | 1,703 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 146.00000 | 153 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 2,122.00000 | 2,120 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 238.00000 | 246 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,664.00000 | 1,663 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Call | | | 469.00000 | 468 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Put | | | 1,045.00000 | 1,035 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | | 435.00000 | 442 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | | 1,111.00000 | 1,109 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 373.00000 | 383 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 1,249.00000 | 1,250 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | | 248.00000 | 257 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | | 1,624.00000 | 1,624 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | | 452.00000 | 455 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,078.00000 | 1,072 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Call | | | 487.00000 | 482 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Put | | | 1,013.00000 | 999 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 293.00000 | 302 | 23.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | 1,469.00000 | 1,469 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Call | | 547.00000 | 541 | 22.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Put | | 873.00000 | 858 | 22.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 516.00000 | 511 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 942.00000 | 928 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Call | | 563.00000 | 558 | 22.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Put | | 839.00000 | 825 | 22.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Call | | 5,074.00000 | 5,083 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Put | | 0.00000 | 0 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Call | | 3,576.00000 | 3,585 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Put | | 2.00000 | 2 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Call | | 2,122.00000 | 2,131 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Put | | 48.00000 | 48 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Call | | 941.00000 | 948 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Put | | 367.00000 | 365 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Call | | 20.00000 | 22 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Put | | 3,946.00000 | 3,939 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Call | | 3.00000 | 4 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Put | | 5,429.00000 | 5,421 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Call | | 0.00000 | 1 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Put | | 6,926.00000 | 6,918 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Call | | 5,524.00000 | 5,533 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Put | | 0.00000 | 0 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Call | | 4,024.00000 | 4,033 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Put | | 0.00000 | 0 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Call | | 2,545.00000 | 2,554 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Put | | 21.00000 | 21 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Call | | 1,247.00000 | 1,255 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Put | | 223.00000 | 222 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Call | | 33.00000 | 35 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Put | | 3,509.00000 | 3,502 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Call | | 6.00000 | 7 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Put | | 4,982.00000 | 4,974 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Call | | 1.00000 | 1 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Put | | 6,477.00000 | 6,468 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Call | | 5,774.00000 | 5,783 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Put | | 0.00000 | 0 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Call | | 4,274.00000 | 4,283 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Put | | 0.00000 | 0 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Call | | 2,786.00000 | 2,795 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Put | | 12.00000 | 12 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Call | | 1,437.00000 | 1,445 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Put | | 163.00000 | 162 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Call | | 43.00000 | 46 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Put | | 3,269.00000 | 3,263 | 23.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 17.90 | Call | | 8.00000 | 9 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.90 | Put | | 4,734.00000 | 4,726 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Call | | 1.00000 | 1 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Put | | 6,227.00000 | 6,218 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 695.00000 | 691 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 621.00000 | 608 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Call | | 654.00000 | 649 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Put | | 680.00000 | 666 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Call | | 912.00000 | 918 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Put | | 388.00000 | 385 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Call | | 634.00000 | 630 | 21.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Put | | 710.00000 | 697 | 21.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Call | | 598.00000 | 592 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Put | | 774.00000 | 759 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Call | | 1,005.00000 | 1,012 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Put | | 331.00000 | 329 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Call | | 884.00000 | 887 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Put | | 410.00000 | 404 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Call | | 832.00000 | 829 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Put | | 458.00000 | 446 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 695.00000 | 691 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 621.00000 | 608 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Call | | 1,038.00000 | 1,045 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Put | | 314.00000 | 312 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Call | | 973.00000 | 980 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Put | | 349.00000 | 347 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | 807.00000 | 803 | 20.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | 483.00000 | 470 | 20.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | | | 13.38620 | 13.36640 | | 21.52 | 0.00 | 0 | 1,451.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | 893.00000 | 894 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | 876.00000 | 858 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | 953.00000 | 955 | 21.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | 787.00000 | 769 | 21.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | 974.00000 | 976 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | 757.00000 | 739 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | 995.00000 | 997 | 20.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | 728.00000 | 710 | 20.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Call | | 1,061.00000 | 1,068 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Put | | 644.00000 | 632 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Call | | 1,038.00000 | 1,041 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Put | | 672.00000 | 654 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | 836.00000 | 837 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | 969.00000 | 950 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 796.00000 | 801 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,030.00000 | 1,015 | 21.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | | 714.00000 | 735 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | | 1,148.00000 | 1,148 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 754.00000 | 767 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 1,088.00000 | 1,081 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 695.00000 | 715 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,179.00000 | 1,179 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | | 538.00000 | 556 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | | 1,472.00000 | 1,470 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 639.00000 | 659 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 1,273.00000 | 1,272 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 621.00000 | 641 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,305.00000 | 1,304 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 621.00000 | 641 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,305.00000 | 1,304 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 604.00000 | 623 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,337.00000 | 1,337 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 554.00000 | 572 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 1,438.00000 | 1,436 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | | 493.00000 | 510 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | | 1,576.00000 | 1,574 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 523.00000 | 541 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,506.00000 | 1,504 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 507.00000 | 525 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,541.00000 | 1,539 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 478.00000 | 495 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 1,612.00000 | 1,609 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 374.00000 | 390 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,908.00000 | 1,904 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 386.00000 | 402 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 1,870.00000 | 1,866 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 450.00000 | 467 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,684.00000 | 1,681 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | | 424.00000 | 440 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | | 1,757.00000 | 1,754 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 398.00000 | 414 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | | 1,832.00000 | 1,828 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | | 352.00000 | 367 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | | 1,985.00000 | 1,981 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 330.00000 | 345 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 2,064.00000 | 2,058 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | | 310.00000 | 324 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | | 2,143.00000 | 2,138 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 238.00000 | 250 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 2,472.00000 | 2,464 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 604.00000 | 623 | 22.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,337.00000 | 1,337 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 570.00000 | 589 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 1,404.00000 | 1,403 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 676.00000 | 696 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,209.00000 | 1,210 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 450.00000 | 467 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,684.00000 | 1,681 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 587.00000 | 606 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,370.00000 | 1,370 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 464.00000 | 481 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,648.00000 | 1,645 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 437.00000 | 453 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,720.00000 | 1,717 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 411.00000 | 427 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 1,795.00000 | 1,791 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 320.00000 | 334 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 2,103.00000 | 2,098 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 695.00000 | 715 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,179.00000 | 1,179 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 657.00000 | 677 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,241.00000 | 1,241 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 587.00000 | 606 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,370.00000 | 1,370 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 464.00000 | 481 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,648.00000 | 1,645 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 363.00000 | 378 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 1,947.00000 | 1,942 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 437.00000 | 453 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,720.00000 | 1,717 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 341.00000 | 356 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 2,024.00000 | 2,019 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 676.00000 | 696 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,209.00000 | 1,210 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 507.00000 | 525 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,541.00000 | 1,539 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 374.00000 | 390 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,908.00000 | 1,904 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | | 775.00000 | 784 | 22.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | | 1,059.00000 | 1,047 | 22.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 734.00000 | 750 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 1,118.00000 | 1,114 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 523.00000 | 541 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,506.00000 | 1,504 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 5,067.00000 | 5,087 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 1.00000 | 1 | 20.65 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 3,582.00000 | 3,603 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 16.00000 | 17 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 2,205.00000 | 2,228 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 139.00000 | 142 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 1,134.00000 | 1,153 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 567.00000 | 567 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Call | | | 208.00000 | 220 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Put | | | 2,642.00000 | 2,633 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Call | | | 71.00000 | 76 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Put | | | 4,004.00000 | 3,990 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Call | | | 22.00000 | 24 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Put | | | 5,455.00000 | 5,438 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Call | | | 6.00000 | 7 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Put | | | 6,940.00000 | 6,921 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Call | | | 5,517.00000 | 5,536 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Put | | | 0.00000 | 0 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 4,023.00000 | 4,043 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 7.00000 | 7 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 2,596.00000 | 2,618 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 80.00000 | 82 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 1,410.00000 | 1,433 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 394.00000 | 397 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Call | | | 281.00000 | 294 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Put | | | 2,265.00000 | 2,258 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Call | | | 99.00000 | 106 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Put | | | 3,583.00000 | 3,570 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Call | | | 31.00000 | 34 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Put | | | 5,015.00000 | 4,998 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Call | | | 9.00000 | 10 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Put | | | 6,493.00000 | 6,474 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Call | | | 5,766.00000 | 5,786 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 4,270.00000 | 4,290 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 4.00000 | 4 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Call | | | 2,823.00000 | 2,845 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Put | | | 57.00000 | 59 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 1,583.00000 | 1,606 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 316.00000 | 320 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Call | | | 119.00000 | 127 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Put | | | 3,352.00000 | 3,341 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Call | | | 38.00000 | 42 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Put | | | 4,772.00000 | 4,755 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Call | | | 11.00000 | 12 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Put | | | 6,245.00000 | 6,226 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 913.00000 | 915 | 21.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.30 | Put | | 846.00000 | 828 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 873.00000 | 875 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 907.00000 | 888 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 1,084.00000 | 1,096 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 618.00000 | 610 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 873.00000 | 875 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 907.00000 | 888 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 796.00000 | 801 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,030.00000 | 1,015 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Call | | 1,250.00000 | 1,273 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Put | | 484.00000 | 487 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Call | | 1,189.00000 | 1,212 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Put | | 523.00000 | 526 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 1,084.00000 | 1,096 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 618.00000 | 610 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Call | | 1,160.00000 | 1,182 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Put | | 543.00000 | 546 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Call | | 1,109.00000 | 1,124 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Put | | 592.00000 | 588 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Call | | 1,016.00000 | 1,018 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Put | | 700.00000 | 682 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Call | | 933.00000 | 935 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Put | | 817.00000 | 799 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | 854.00000 | 855 | 21.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | 938.00000 | 919 | 21.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Call | | 818.00000 | 818 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Put | | 1,001.00000 | 982 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | | | 13.77240 | 13.73400 | | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Call | | 0.00000 | 1,241 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Put | | 0.00000 | 1,219 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Call | | 1,327.00000 | 1,337 | 21.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Put | | 1,093.00000 | 1,065 | 21.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Call | | 1,347.00000 | 1,358 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Put | | 1,063.00000 | 1,035 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Call | | 1,432.00000 | 1,443 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Put | | 948.00000 | 920 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Call | | 1,389.00000 | 1,399 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Put | | 1,005.00000 | 977 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Call | | 1,212.00000 | 1,222 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Put | | 1,278.00000 | 1,250 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,176.00000 | 1,186 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 1,342.00000 | 1,313 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Call | | 1,108.00000 | 1,117 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Put | | 1,474.00000 | 1,444 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Call | | 1,142.00000 | 1,151 | 21.88 | 0.00 | 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 | Put | | 1,408.00000 | 1,378 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Call | | 1,092.00000 | 1,100 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Put | | 1,508.00000 | 1,478 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Call | | 958.00000 | 965 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Put | | 1,824.00000 | 1,792 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Call | | 1,030.00000 | 1,037 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Put | | 1,646.00000 | 1,615 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Call | | 1,368.00000 | 1,378 | 20.97 | 0.00 | 0 | 11,194.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Put | | 1,034.00000 | 1,006 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Call | | 454.00000 | 456 | 26.51 | 0.00 | 0 | 11,194.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Put | | 4,220.00000 | 4,183 | 26.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | 1,159.00000 | 1,168 | 21.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | 1,375.00000 | 1,346 | 21.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Call | | 1,904.00000 | 1,930 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Put | | 520.00000 | 508 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Call | | 1,621.00000 | 1,632 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Put | | 737.00000 | 710 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Call | | 1,194.00000 | 1,204 | 21.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Put | | 1,310.00000 | 1,282 | 21.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Call | | 780.00000 | 783 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Put | | 2,396.00000 | 2,361 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Call | | 604.00000 | 608 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Put | | 3,220.00000 | 3,185 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Call | | 472.00000 | 473 | 26.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Put | | 4,088.00000 | 4,051 | 26.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Call | | 357.00000 | 367 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Put | | 4,973.00000 | 4,944 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Call | | 1,937.00000 | 1,963 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Put | | 503.00000 | 490 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Call | | 1,646.00000 | 1,658 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Put | | 712.00000 | 685 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Call | | 1,411.00000 | 1,421 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Put | | 977.00000 | 949 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Call | | 1,045.00000 | 1,053 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Put | | 1,611.00000 | 1,580 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Call | | 790.00000 | 794 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Put | | 2,356.00000 | 2,322 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Call | | 612.00000 | 616 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Put | | 3,178.00000 | 3,143 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Call | | 477.00000 | 479 | 26.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Put | | 4,043.00000 | 4,007 | 26.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Call | | 363.00000 | 373 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Put | | 4,929.00000 | 4,901 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Call | | 5,155.00000 | 5,188 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Put | | 21.00000 | 16 | 21.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 10.10 | Call | | | 3,728.00000 | 3,763 | 20.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Put | | | 94.00000 | 91 | 20.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Call | | | 2,434.00000 | 2,462 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Put | | | 300.00000 | 289 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Call | | | 1,500.00000 | 1,511 | 20.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Put | | | 866.00000 | 838 | 20.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Call | | | 644.00000 | 647 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Put | | | 3,010.00000 | 2,974 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Call | | | 443.00000 | 444 | 26.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Put | | | 4,309.00000 | 4,272 | 26.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Call | | | 276.00000 | 284 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Put | | | 5,642.00000 | 5,611 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Call | | | 162.00000 | 168 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Put | | | 7,028.00000 | 6,995 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 5,595.00000 | 5,630 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 11.00000 | 8 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Call | | | 4,154.00000 | 4,184 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Put | | | 70.00000 | 62 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Call | | | 2,795.00000 | 2,827 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Put | | | 211.00000 | 204 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Call | | | 1,725.00000 | 1,743 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Put | | | 641.00000 | 621 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Call | | | 722.00000 | 724 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Put | | | 2,638.00000 | 2,602 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Call | | | 496.00000 | 497 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Put | | | 3,912.00000 | 3,875 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Call | | | 322.00000 | 331 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Put | | | 5,238.00000 | 5,209 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Call | | | 191.00000 | 197 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Put | | | 6,607.00000 | 6,574 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Call | | | 5,841.00000 | 5,877 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Put | | | 7.00000 | 5 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Call | | | 4,391.00000 | 4,419 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Put | | | 57.00000 | 46 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Call | | | 3,005.00000 | 3,038 | 19.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Put | | | 171.00000 | 166 | 19.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Call | | | 1,872.00000 | 1,898 | 19.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Put | | | 538.00000 | 526 | 19.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Call | | | 770.00000 | 773 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Put | | | 2,436.00000 | 2,401 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Call | | | 528.00000 | 529 | 25.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Put | | | 3,694.00000 | 3,656 | 25.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Call | | | 351.00000 | 361 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Put | | | 5,017.00000 | 4,988 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Call | | | 208.00000 | 215 | 27.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 19.90 | Put | | 6,374.00000 | 6,342 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Call | | 4,298.00000 | 4,324 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Put | | 64.00000 | 52 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Call | | 3,354.00000 | 3,395 | 20.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Put | | 120.00000 | 122 | 20.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Call | | 2,510.00000 | 2,541 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Put | | 276.00000 | 268 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Call | | 1,808.00000 | 1,835 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Put | | 574.00000 | 562 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,176.00000 | 1,186 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 1,342.00000 | 1,313 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Call | | 986.00000 | 993 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Put | | 1,752.00000 | 1,721 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Call | | 750.00000 | 753 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Put | | 2,516.00000 | 2,481 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Call | | 582.00000 | 585 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Put | | 3,348.00000 | 3,312 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Call | | 3,447.00000 | 3,486 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Put | | 113.00000 | 114 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Call | | 2,590.00000 | 2,621 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Put | | 256.00000 | 249 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Call | | 1,015.00000 | 1,022 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Put | | 1,681.00000 | 1,650 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Call | | 597.00000 | 600 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Put | | 3,263.00000 | 3,227 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Call | | 466.00000 | 467 | 26.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Put | | 4,132.00000 | 4,095 | 26.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Call | | 4,438.00000 | 4,466 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Put | | 54.00000 | 43 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Call | | 3,494.00000 | 3,532 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Put | | 110.00000 | 109 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Call | | 2,631.00000 | 2,662 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Put | | 247.00000 | 239 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Call | | 449.00000 | 450 | 26.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Put | | 4,265.00000 | 4,228 | 26.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Call | | 919.00000 | 924 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Put | | 1,935.00000 | 1,902 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Call | | 704.00000 | 706 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Put | | 2,720.00000 | 2,683 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Call | | 547.00000 | 549 | 25.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Put | | 3,563.00000 | 3,526 | 25.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Call | | 427.00000 | 428 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Put | | 4,443.00000 | 4,406 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Call | | 857.00000 | 862 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Put | | 2,123.00000 | 2,089 | 23.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.00 | Call | | | 661.00000 | 663 | 24.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Put | | | 2,927.00000 | 2,891 | 24.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Call | | | 516.00000 | 516 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Put | | | 3,782.00000 | 3,743 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Call | | | 402.00000 | 403 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Put | | | 4,668.00000 | 4,630 | 27.00 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | | | 11.64200 | | 11.59430 | | 20.95 | 162,988.00 | 14 | 24,048.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Call | | | 279.00000 | 296 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Put | | | 285.00000 | 254 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.55 | Call | | | 301.00000 | 319 | 20.41 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.55 | Put | | | 257.00000 | 227 | 20.41 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.35 | Call | | | 407.00000 | 432 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.35 | Put | | | 163.00000 | 140 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.30 | Call | | | 439.00000 | 466 | 19.83 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.30 | Put | | | 144.00000 | 124 | 19.83 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.20 | Call | | | 507.00000 | 538 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.20 | Put | | | 113.00000 | 96 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.40 | Call | | | 377.00000 | 401 | 19.94 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.40 | Put | | | 183.00000 | 159 | 19.94 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.45 | Call | | | 350.00000 | 372 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.45 | Put | | | 205.00000 | 180 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Call | | | 208.00000 | 220 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Put | | | 413.00000 | 378 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 193.00000 | 205 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 449.00000 | 413 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 193.00000 | 205 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 449.00000 | 413 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Call | | | 168.00000 | 178 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Put | | | 523.00000 | 486 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Call | | | 92.00000 | 105 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Put | | | 748.00000 | 713 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 125.00000 | 141 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 631.00000 | 599 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 125.00000 | 141 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 631.00000 | 599 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 83.00000 | 94 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 788.00000 | 752 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Call | | | 102.00000 | 116 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Put | | | 708.00000 | 674 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 74.00000 | 85 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 830.00000 | 793 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 66.00000 | 76 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 872.00000 | 834 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Call | | | 59.00000 | 68 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.45 | Put | | 915.00000 | 876 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | 41.00000 | 48 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | 1,047.00000 | 1,006 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | 25.00000 | 30 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | 1,231.00000 | 1,188 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Call | | 15.00000 | 18 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Put | | 1,420.00000 | 1,376 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Call | | 17.00000 | 20 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Put | | 1,372.00000 | 1,328 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | 6.00000 | 8 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | 1,712.00000 | 1,666 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | 5.00000 | 7 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | 1,761.00000 | 1,715 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Call | | 7.00000 | 9 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Put | | 1,663.00000 | 1,617 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Call | | 8.00000 | 10 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Put | | 1,614.00000 | 1,568 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | 10.00000 | 12 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | 1,565.00000 | 1,520 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | 10.00000 | 12 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | 1,565.00000 | 1,520 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | 13.00000 | 15 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | 1,468.00000 | 1,423 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Call | | 3.00000 | 4 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Put | | 1,909.00000 | 1,862 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | 2.00000 | 3 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | 2,058.00000 | 2,011 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | 2.00000 | 2 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | 2,107.00000 | 2,060 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | 5.00000 | 6 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | 1,810.00000 | 1,764 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | 5.00000 | 7 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | 1,761.00000 | 1,715 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | 13.00000 | 15 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | 1,468.00000 | 1,423 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | 22.00000 | 26 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | 1,278.00000 | 1,234 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | 11.00000 | 13 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | 1,517.00000 | 1,471 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | 19.00000 | 23 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | 1,325.00000 | 1,281 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Call | | 4.00000 | 5 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Put | | 1,860.00000 | 1,813 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | 2.00000 | 3 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | 2,058.00000 | 2,011 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 2.00000 | 2 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 2,107.00000 | 2,060 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 1.00000 | 2 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 2,207.00000 | 2,160 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 2,307.00000 | 2,259 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 2.00000 | 3 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 2,008.00000 | 1,961 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 6.00000 | 8 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 1,712.00000 | 1,666 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 3.00000 | 4 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 1,959.00000 | 1,912 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Call | | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Put | | | 2,356.00000 | 2,309 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Call | | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Put | | | 2,406.00000 | 2,359 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 0.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 2,506.00000 | 2,459 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Put | | | 3,056.00000 | 3,008 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Put | | | 3,106.00000 | 3,058 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Put | | | 2,756.00000 | 2,708 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 2,556.00000 | 2,508 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Call | | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Put | | | 2,257.00000 | 2,209 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 2.00000 | 3 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 2,008.00000 | 1,961 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 3.00000 | 4 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 1,959.00000 | 1,912 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 1.00000 | 2 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 2,207.00000 | 2,160 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 5.00000 | 6 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 1,810.00000 | 1,764 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 0.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 2,506.00000 | 2,459 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Put | | | 2,906.00000 | 2,858 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 3,306.00000 | 3,258 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Put | | | 3,606.00000 | 3,558 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | 2,706.00000 | 2,658 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | 2,606.00000 | 2,558 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | 19.00000 | 23 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | 1,325.00000 | 1,281 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Call | | 28.00000 | 34 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Put | | 1,184.00000 | 1,142 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | 83.00000 | 94 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | 788.00000 | 752 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | 74.00000 | 85 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | 830.00000 | 793 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | 47.00000 | 54 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | 1,002.00000 | 962 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Call | | 53.00000 | 61 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Put | | 958.00000 | 919 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | 37.00000 | 43 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | 1,092.00000 | 1,051 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | 138.00000 | 155 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | 594.00000 | 563 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | 113.00000 | 128 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | 669.00000 | 636 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Call | | 240.00000 | 255 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Put | | 346.00000 | 313 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Call | | 180.00000 | 191 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Put | | 486.00000 | 449 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Call | | 153.00000 | 166 | 23.17 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Put | | 558.00000 | 524 | 23.17 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Call | | 223.00000 | 237 | 21.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Put | | 379.00000 | 345 | 21.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | 47.00000 | 54 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | 1,002.00000 | 962 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Call | | 32.00000 | 38 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Put | | 1,138.00000 | 1,096 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | 138.00000 | 155 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | 594.00000 | 563 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | 113.00000 | 128 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | 669.00000 | 636 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | 259.00000 | 275 | 20.95 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | 314.00000 | 283 | 20.95 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | 37.00000 | 43 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | 1,092.00000 | 1,051 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | 22.00000 | 26 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | 1,278.00000 | 1,234 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | 41.00000 | 48 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | 1,047.00000 | 1,006 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 66.00000 | 76 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 872.00000 | 834 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 25.00000 | 30 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 1,231.00000 | 1,188 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Call | | | 1.00000 | 2 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Put | | | 2,157.00000 | 2,110 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 2,307.00000 | 2,259 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Put | | | 2,656.00000 | 2,608 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Put | | | 2,856.00000 | 2,808 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Put | | | 2,956.00000 | 2,908 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Put | | | 3,156.00000 | 3,108 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Put | | | 3,256.00000 | 3,208 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Put | | | 3,356.00000 | 3,308 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Put | | | 3,456.00000 | 3,408 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 2,806.00000 | 2,758 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 3,006.00000 | 2,958 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 2,706.00000 | 2,658 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 2,806.00000 | 2,758 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 3,006.00000 | 2,958 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 3,206.00000 | 3,158 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Put | | | 3,406.00000 | 3,358 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Put | | | 3,506.00000 | 3,458 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 3,706.00000 | 3,658 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Put | | | 3,806.00000 | 3,758 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Put | | | 3,906.00000 | 3,858 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Call | | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 15.60 | Put | | 4,006.00000 | 3,958 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | 3,206.00000 | 3,158 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | 3,306.00000 | 3,258 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | 3,706.00000 | 3,658 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | 2,456.00000 | 2,409 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | 11.00000 | 13 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | 1,517.00000 | 1,471 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | 1.00000 | 1 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | 2,456.00000 | 2,409 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | 2,556.00000 | 2,508 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | 2,606.00000 | 2,558 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 6.25 | Call | | 5,344.00000 | 5,392 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 6.25 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.75 | Call | | 3,844.00000 | 3,892 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.75 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 9.25 | Call | | 2,344.00000 | 2,392 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 9.25 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.75 | Call | | 874.00000 | 915 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.75 | Put | | 30.00000 | 23 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.25 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.25 | Put | | 3,656.00000 | 3,608 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.75 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.75 | Put | | 5,156.00000 | 5,108 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 18.25 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 18.25 | Put | | 6,656.00000 | 6,608 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.90 | Call | | 5,694.00000 | 5,742 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.90 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.40 | Call | | 4,194.00000 | 4,242 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.40 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.90 | Call | | 2,694.00000 | 2,742 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.90 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.40 | Call | | 1,202.00000 | 1,248 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.40 | Put | | 8.00000 | 6 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.40 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.40 | Put | | 4,806.00000 | 4,758 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.90 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.90 | Put | | 6,306.00000 | 6,258 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.80 | Call | | 5,794.00000 | 5,842 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 5.80 | Put | | 0.00000 | 0 | 19.81 | 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 12/06/2009 Currency Future | 7.30 | Call | | 4,294.00000 | 4,342 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 7.30 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.80 | Call | | 2,794.00000 | 2,842 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 8.80 | Put | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.30 | Call | | 1,299.00000 | 1,345 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.30 | Put | | 5.00000 | 3 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.30 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 16.30 | Put | | 4,706.00000 | 4,658 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.80 | Call | | 0.00000 | 0 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 17.80 | Put | | 6,206.00000 | 6,158 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.50 | Call | | 325.00000 | 345 | 20.23 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.50 | Put | | 230.00000 | 203 | 20.23 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Call | | 279.00000 | 296 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.60 | Put | | 285.00000 | 254 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.05 | Call | | 620.00000 | 654 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.05 | Put | | 76.00000 | 62 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.15 | Call | | 544.00000 | 575 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.15 | Put | | 100.00000 | 83 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.25 | Call | | 472.00000 | 501 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.25 | Put | | 128.00000 | 109 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | 259.00000 | 275 | 20.95 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | 314.00000 | 283 | 20.95 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.00 | Call | | 660.00000 | 696 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.00 | Put | | 66.00000 | 54 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Call | | 582.00000 | 614 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Put | | 87.00000 | 72 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.90 | Call | | 743.00000 | 781 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 10.90 | Put | | 49.00000 | 39 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Call | | 582.00000 | 614 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.10 | Put | | 87.00000 | 72 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.15 | Call | | 544.00000 | 575 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.15 | Put | | 100.00000 | 83 | 19.81 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.35 | Call | | 407.00000 | 432 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.35 | Put | | 163.00000 | 140 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 11.82900 | 11.77730 | | 20.90 | 141,948.00 | 12 | 4,613.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Call | | 569.00000 | 588 | 20.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Put | | 591.00000 | 559 | 20.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Call | | 609.00000 | 629 | 20.56 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Put | | 531.00000 | 500 | 20.56 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Call | | 697.00000 | 721 | 19.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Put | | 420.00000 | 392 | 19.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Call | | 775.00000 | 804 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Put | | 348.00000 | 325 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Call | | 674.00000 | 696 | 20.08 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Put | | 447.00000 | 417 | 20.08 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 11.65 | Call | | | 630.00000 | 650 | 20.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Put | | | 502.00000 | 471 | 20.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Call | | | 497.00000 | 514 | 21.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Put | | | 720.00000 | 685 | 21.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Call | | | 514.00000 | 531 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Put | | | 686.00000 | 652 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Call | | | 481.00000 | 497 | 21.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Put | | | 753.00000 | 718 | 21.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | | 465.00000 | 481 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | | 788.00000 | 752 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Call | | | 358.00000 | 379 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Put | | | 981.00000 | 950 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Call | | | 392.00000 | 414 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Put | | | 914.00000 | 885 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Call | | | 409.00000 | 432 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Put | | | 882.00000 | 853 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Call | | | 342.00000 | 363 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Put | | | 1,015.00000 | 984 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Call | | | 327.00000 | 347 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Put | | | 1,050.00000 | 1,018 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 298.00000 | 317 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 1,121.00000 | 1,088 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 285.00000 | 303 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | | 1,157.00000 | 1,124 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 247.00000 | 263 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 1,269.00000 | 1,234 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | | 203.00000 | 217 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | | 1,425.00000 | 1,388 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | | 165.00000 | 178 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | | 1,588.00000 | 1,549 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 174.00000 | 187 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,547.00000 | 1,508 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 174.00000 | 187 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,547.00000 | 1,508 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | | 120.00000 | 130 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | | 1,843.00000 | 1,801 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 114.00000 | 123 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,887.00000 | 1,844 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | | 127.00000 | 137 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | | 1,800.00000 | 1,758 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | | 134.00000 | 145 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | | 1,757.00000 | 1,716 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | | 141.00000 | 152 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | | 1,714.00000 | 1,673 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | | 141.00000 | 152 | 22.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,714.00000 | 1,673 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Call | | 157.00000 | 169 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Put | | 1,630.00000 | 1,590 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | 97.00000 | 105 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | 2,019.00000 | 1,976 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 82.00000 | 89 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 2,154.00000 | 2,110 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 77.00000 | 84 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,200.00000 | 2,155 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 108.00000 | 117 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,931.00000 | 1,888 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 149.00000 | 160 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,672.00000 | 1,631 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 149.00000 | 160 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,672.00000 | 1,631 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 134.00000 | 145 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,757.00000 | 1,716 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 193.00000 | 207 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,465.00000 | 1,428 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | 91.00000 | 99 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | 2,064.00000 | 2,020 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 102.00000 | 111 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 1,975.00000 | 1,932 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 77.00000 | 84 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,200.00000 | 2,155 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | 73.00000 | 79 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | 2,245.00000 | 2,200 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | 69.00000 | 75 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | 2,291.00000 | 2,246 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 61.00000 | 67 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,384.00000 | 2,338 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 86.00000 | 94 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,109.00000 | 2,065 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 183.00000 | 196 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 1,506.00000 | 1,467 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | 54.00000 | 59 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | 2,477.00000 | 2,430 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | 24.00000 | 27 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | 3,097.00000 | 3,048 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 86.00000 | 94 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,109.00000 | 2,065 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 61.00000 | 67 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,384.00000 | 2,338 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | 48.00000 | 53 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | 2,571.00000 | 2,524 | 22.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 43.00000 | 47 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,665.00000 | 2,618 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | | 38.00000 | 42 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | | 2,760.00000 | 2,713 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | | 33.00000 | 37 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | | 2,856.00000 | 2,808 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 108.00000 | 117 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 1,931.00000 | 1,888 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 48.00000 | 53 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 2,571.00000 | 2,524 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 43.00000 | 47 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,665.00000 | 2,618 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | | 272.00000 | 289 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | | 1,194.00000 | 1,160 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 247.00000 | 263 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 1,269.00000 | 1,234 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 224.00000 | 239 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,347.00000 | 1,310 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 114.00000 | 123 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,887.00000 | 1,844 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | | 65.00000 | 71 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | | 2,337.00000 | 2,292 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | | 58.00000 | 63 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | | 2,430.00000 | 2,384 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | | 51.00000 | 56 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | | 2,524.00000 | 2,477 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | | 183.00000 | 196 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | | 1,506.00000 | 1,467 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 224.00000 | 239 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,347.00000 | 1,310 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | | 235.00000 | 251 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | | 1,308.00000 | 1,272 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Call | | | 213.00000 | 228 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Put | | | 1,386.00000 | 1,349 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | | 82.00000 | 89 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | | 2,154.00000 | 2,110 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | | 193.00000 | 207 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | | 1,465.00000 | 1,428 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | | 102.00000 | 111 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | | 1,975.00000 | 1,932 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Call | | | 259.00000 | 276 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Put | | | 1,232.00000 | 1,197 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 298.00000 | 317 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 1,121.00000 | 1,088 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | | 375.00000 | 396 | 22.16 | 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 | 12.35 | Put | | | 947.00000 | 917 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Call | | | 313.00000 | 332 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Put | | | 1,085.00000 | 1,053 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | | 446.00000 | 466 | 22.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | | 818.00000 | 787 | 22.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | | 375.00000 | 396 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | | 947.00000 | 917 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | | 235.00000 | 251 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | | 1,308.00000 | 1,272 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | | 465.00000 | 481 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | | 788.00000 | 752 | 21.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Call | | | 427.00000 | 451 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Put | | | 850.00000 | 822 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | | 446.00000 | 466 | 22.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | | 818.00000 | 787 | 22.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 285.00000 | 303 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | | 1,157.00000 | 1,124 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | | 531.00000 | 550 | 21.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | | 654.00000 | 621 | 21.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Call | | | 5,377.00000 | 5,429 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Put | | | 0.00000 | 0 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Call | | | 3,877.00000 | 3,929 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Put | | | 0.00000 | 0 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Call | | | 2,389.00000 | 2,439 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Put | | | 12.00000 | 10 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Call | | | 1,073.00000 | 1,111 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Put | | | 196.00000 | 182 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Call | | | 12.00000 | 13 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Put | | | 3,634.00000 | 3,584 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Call | | | 1.00000 | 2 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Put | | | 5,124.00000 | 5,073 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Call | | | 0.00000 | 0 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Put | | | 6,623.00000 | 6,571 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Call | | | 5,677.00000 | 5,729 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Put | | | 0.00000 | 0 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Call | | | 4,177.00000 | 4,229 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Call | | | 2,683.00000 | 2,734 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Put | | | 5.00000 | 5 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Call | | | 1,304.00000 | 1,345 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Put | | | 126.00000 | 116 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.10 | Call | | | 18.00000 | 20 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.10 | Put | | | 3,340.00000 | 3,291 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Call | | | 2.00000 | 2 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Put | | | 4,825.00000 | 4,773 | 22.16 | 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 | 18.10 | Call | | 0.00000 | 0 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Put | | 6,323.00000 | 6,271 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Call | | 5,827.00000 | 5,879 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Put | | 0.00000 | 0 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Call | | 4,327.00000 | 4,379 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Put | | 0.00000 | 0 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Call | | 2,831.00000 | 2,882 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Put | | 3.00000 | 3 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Call | | 1,427.00000 | 1,470 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Put | | 99.00000 | 91 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Call | | 21.00000 | 24 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Put | | 3,194.00000 | 3,145 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Call | | 3.00000 | 3 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Put | | 4,675.00000 | 4,624 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Call | | 0.00000 | 0 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Put | | 6,173.00000 | 6,121 | 22.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Call | | 651.00000 | 673 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Put | | 474.00000 | 444 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Call | | 835.00000 | 868 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Put | | 307.00000 | 289 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Call | | 722.00000 | 747 | 19.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Put | | 395.00000 | 368 | 19.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Call | | 588.00000 | 608 | 20.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Put | | 561.00000 | 529 | 20.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Call | | 550.00000 | 569 | 21.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Put | | 622.00000 | 590 | 21.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Call | | 933.00000 | 968 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Put | | 256.00000 | 239 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Call | | 867.00000 | 900 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Put | | 289.00000 | 271 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Call | | 803.00000 | 835 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Put | | 326.00000 | 306 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 748.00000 | 774 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 371.00000 | 345 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 748.00000 | 774 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 371.00000 | 345 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | 531.00000 | 550 | 21.20 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | 654.00000 | 621 | 21.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 12.00700 | 11.94770 | | 21.09 | 0.00 | 0 | 2,509.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Call | | 772.00000 | 798 | 20.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Put | | 774.00000 | 741 | 20.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Call | | 792.00000 | 819 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Put | | 745.00000 | 712 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Call | | 879.00000 | 906 | 20.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Put | | 631.00000 | 599 | 20.49 | 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 14/12/2009 Currency Future | 11.65 | Call | | | 902.00000 | 930 | 20.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Put | | | 604.00000 | 573 | 20.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Call | | | 950.00000 | 979 | 20.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Put | | | 552.00000 | 522 | 20.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Call | | | 835.00000 | 861 | 20.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Put | | | 687.00000 | 654 | 20.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Call | | | 701.00000 | 724 | 21.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Put | | | 903.00000 | 867 | 21.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Call | | | 718.00000 | 741 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Put | | | 870.00000 | 834 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | | 684.00000 | 707 | 21.60 | 0.00 | 0 | 12,295.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 937.00000 | 900 | 21.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Call | | | 668.00000 | 690 | 21.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Put | | | 970.00000 | 933 | 21.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | | 581.00000 | 600 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | | 1,183.00000 | 1,143 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Call | | | 608.00000 | 629 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Put | | | 1,110.00000 | 1,072 | 22.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 622.00000 | 643 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 1,075.00000 | 1,036 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 555.00000 | 574 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,257.00000 | 1,217 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Call | | | 542.00000 | 561 | 22.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Put | | | 1,294.00000 | 1,254 | 22.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Call | | | 241.00000 | 253 | 26.97 | 0.00 | 0 | 12,295.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Put | | | 2,893.00000 | 2,846 | 26.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | | 530.00000 | 549 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | | 1,332.00000 | 1,292 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | | 518.00000 | 536 | 23.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | | 1,371.00000 | 1,329 | 23.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | | 474.00000 | 492 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | | 1,527.00000 | 1,485 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | | 435.00000 | 451 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | | 1,687.00000 | 1,644 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 400.00000 | 415 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,852.00000 | 1,808 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 417.00000 | 432 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,769.00000 | 1,725 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 408.00000 | 423 | 24.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,810.00000 | 1,766 | 24.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 408.00000 | 423 | 24.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,810.00000 | 1,766 | 24.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 361.00000 | 374 | 25.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 2,063.00000 | 2,017 | 25.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | | 354.00000 | 367 | 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 14/12/2009 Currency Future | 13.70 | Put | | 2,106.00000 | 2,060 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | 368.00000 | 382 | 25.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | 2,020.00000 | 1,975 | 25.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | 376.00000 | 390 | 24.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | 1,978.00000 | 1,933 | 24.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | 383.00000 | 398 | 24.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | 1,936.00000 | 1,891 | 24.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | 376.00000 | 390 | 24.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | 1,978.00000 | 1,933 | 24.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | 391.00000 | 406 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | 1,894.00000 | 1,849 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | 334.00000 | 346 | 25.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | 2,236.00000 | 2,189 | 25.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | 426.00000 | 441 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | 1,728.00000 | 1,684 | 24.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | 217.00000 | 228 | 27.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | 3,119.00000 | 3,071 | 27.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | 347.00000 | 360 | 25.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | 2,149.00000 | 2,103 | 25.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Call | | 320.00000 | 333 | 25.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | 2,322.00000 | 2,276 | 25.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | 306.00000 | 320 | 26.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | 2,408.00000 | 2,363 | 26.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | 293.00000 | 306 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | 2,495.00000 | 2,449 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | 280.00000 | 293 | 26.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | 2,582.00000 | 2,536 | 26.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | 417.00000 | 432 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | 1,769.00000 | 1,725 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | 400.00000 | 415 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,852.00000 | 1,808 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | 340.00000 | 353 | 25.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | 2,192.00000 | 2,146 | 25.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | 327.00000 | 340 | 25.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | 2,279.00000 | 2,233 | 25.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | 313.00000 | 327 | 26.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | 2,365.00000 | 2,320 | 26.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | 464.00000 | 481 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | 1,566.00000 | 1,524 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | 444.00000 | 461 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | 1,647.00000 | 1,604 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | 361.00000 | 374 | 25.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | 2,063.00000 | 2,017 | 25.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | 444.00000 | 461 | 23.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | 1,647.00000 | 1,604 | 23.98 | 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 14/12/2009 Currency Future | 13.85 | Call | | | 334.00000 | 346 | 25.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,236.00000 | 2,189 | 25.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 454.00000 | 471 | 23.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,606.00000 | 1,564 | 23.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 340.00000 | 353 | 25.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,192.00000 | 2,146 | 25.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 327.00000 | 340 | 25.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,279.00000 | 2,233 | 25.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | | 299.00000 | 313 | 26.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | | 2,451.00000 | 2,406 | 26.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 306.00000 | 320 | 26.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,408.00000 | 2,363 | 26.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | | 485.00000 | 502 | 23.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | | 1,487.00000 | 1,445 | 23.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 496.00000 | 513 | 23.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,448.00000 | 1,406 | 23.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 454.00000 | 471 | 23.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,606.00000 | 1,564 | 23.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 368.00000 | 382 | 25.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 2,020.00000 | 1,975 | 25.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 496.00000 | 513 | 23.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,448.00000 | 1,406 | 23.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | | 507.00000 | 525 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | | 1,409.00000 | 1,368 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 464.00000 | 481 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,566.00000 | 1,524 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Call | | | 594.00000 | 614 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Put | | | 1,146.00000 | 1,107 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 567.00000 | 587 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,220.00000 | 1,180 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Call | | | 637.00000 | 658 | 21.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Put | | | 1,039.00000 | 1,001 | 21.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 555.00000 | 574 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,257.00000 | 1,217 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Call | | | 652.00000 | 674 | 21.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Put | | | 1,005.00000 | 967 | 21.85 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 622.00000 | 643 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 1,075.00000 | 1,036 | 22.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 567.00000 | 587 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,220.00000 | 1,180 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1,497.00000 | 1,539 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Put | | | 200.00000 | 182 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Call | | | 1,166.00000 | 1,198 | 19.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Put | | | 368.00000 | 341 | 19.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Call | | | 236.00000 | 247 | 27.05 | 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 | 14.65 | Put | | 2,938.00000 | 2,890 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Call | | 1,649.00000 | 1,693 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Put | | 151.00000 | 136 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Call | | 1,289.00000 | 1,325 | 19.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Put | | 291.00000 | 268 | 19.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Call | | 1,000.00000 | 1,030 | 19.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Put | | 502.00000 | 473 | 19.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Call | | 226.00000 | 237 | 27.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Put | | 3,028.00000 | 2,980 | 27.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Call | | 2,445.00000 | 2,503 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Put | | 47.00000 | 46 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Call | | 1,226.00000 | 1,260 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Put | | 328.00000 | 303 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Call | | 160.00000 | 169 | 28.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Put | | 3,762.00000 | 3,712 | 28.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Call | | 70.00000 | 77 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Put | | 5,172.00000 | 5,120 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Call | | 28.00000 | 31 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Put | | 6,630.00000 | 6,574 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Call | | 2,736.00000 | 2,794 | 20.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Put | | 38.00000 | 37 | 20.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Call | | 1,425.00000 | 1,465 | 18.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Put | | 227.00000 | 208 | 18.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Call | | 182.00000 | 192 | 27.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Put | | 3,484.00000 | 3,435 | 27.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Call | | 84.00000 | 91 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Put | | 4,886.00000 | 4,834 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Call | | 34.00000 | 37 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Put | | 6,336.00000 | 6,280 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | 684.00000 | 707 | 21.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | 937.00000 | 900 | 21.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Call | | 2,882.00000 | 2,940 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Put | | 35.00000 | 33 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Call | | 1,534.00000 | 1,577 | 18.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Put | | 187.00000 | 170 | 18.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Call | | 194.00000 | 205 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Put | | 3,347.00000 | 3,298 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Call | | 92.00000 | 100 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Put | | 4,744.00000 | 4,693 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Call | | 37.00000 | 41 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Put | | 6,189.00000 | 6,134 | 28.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Call | | 856.00000 | 884 | 20.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Put | | 659.00000 | 627 | 20.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Call | | 813.00000 | 840 | 20.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Put | | 715.00000 | 683 | 20.79 | 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 | 12.05 | Call | | | 735.00000 | 759 | 21.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Put | | | 838.00000 | 802 | 21.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Call | | | 4,158.00000 | 4,216 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Put | | | 10.00000 | 9 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Call | | | 3,175.00000 | 3,233 | 22.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Put | | | 28.00000 | 26 | 22.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Call | | | 2,204.00000 | 2,262 | 18.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Put | | | 57.00000 | 55 | 18.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,390.00000 | 1,429 | 18.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Put | | | 242.00000 | 222 | 18.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Call | | | 221.00000 | 232 | 27.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Put | | | 3,074.00000 | 3,025 | 27.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Call | | | 144.00000 | 153 | 28.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Put | | | 3,996.00000 | 3,946 | 28.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Call | | | 4,256.00000 | 4,314 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Put | | | 9.00000 | 7 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Call | | | 3,273.00000 | 3,331 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Put | | | 25.00000 | 24 | 23.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Call | | | 2,300.00000 | 2,358 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Put | | | 53.00000 | 51 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Call | | | 1,461.00000 | 1,502 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Put | | | 213.00000 | 195 | 18.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Call | | | 231.00000 | 242 | 27.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Put | | | 2,983.00000 | 2,935 | 27.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Call | | | 150.00000 | 159 | 28.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Put | | | 3,902.00000 | 3,852 | 28.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Call | | | 4,305.00000 | 4,364 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Put | | | 8.00000 | 7 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Call | | | 3,322.00000 | 3,380 | 23.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Put | | | 24.00000 | 23 | 23.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Call | | | 2,349.00000 | 2,406 | 19.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Put | | | 51.00000 | 49 | 19.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Call | | | 153.00000 | 162 | 28.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Put | | | 3,856.00000 | 3,805 | 28.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Call | | | 4,060.00000 | 4,118 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Put | | | 13.00000 | 11 | 25.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Call | | | 3,078.00000 | 3,136 | 22.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Put | | | 30.00000 | 29 | 22.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Call | | | 2,109.00000 | 2,166 | 18.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Put | | | 61.00000 | 59 | 18.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Call | | | 1,321.00000 | 1,359 | 18.96 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Put | | | 273.00000 | 252 | 18.96 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Call | | | 213.00000 | 223 | 27.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Put | | | 3,165.00000 | 3,116 | 27.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Call | | | 138.00000 | 147 | 28.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 15.90 | Put | | | 4,090.00000 | 4,040 | 28.75 | 0.00 | 0 | 0.00 |
| AL13 On 06/08/2009 Index Future | | | 248.81700 | | 248.34700 | | 0.00 | 0.00 | 0 | 7.00 |
| ALBI On 06/08/2009 Index Future | | | 293.28200 | | 294.44100 | | 0.00 | 0.00 | 0 | 550.00 |
| ALBI On 05/11/2009 Index Future | | | 298.85700 | | 300.03200 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 126.08300 | | 126.17700 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 05/11/2009 Index Future | | | 128.47700 | | 128.57000 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/08/2009 jGovi | | | 295.14900 | | 296.27450 | | 0.00 | 0.00 | 0 | 146.00 |
| GOVI On 05/11/2009 jGovi | | | 300.68900 | | 301.82900 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 06/08/2009 Index Future | | | 356.69600 | | 306.69600 | | 0.00 | 0.00 | 0 | 2.00 |
| ILBI On 05/11/2009 Index Future | | | 363.58900 | | 313.58900 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.84400 | | 7.83800 | | 27.43 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.90500 | | 8.79800 | | 27.43 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.54600 | | 8.43200 | | 27.43 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.93700 | | 8.83700 | | 27.43 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.99900 | | 8.89400 | | 27.43 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.07400 | | 8.97200 | | 27.43 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.03500 | | 8.93500 | | 27.43 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 7.13800 | | 7.12900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 6.99100 | | 6.99500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.75400 | | 7.73300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 8.65600 | | 8.54900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 8.88600 | | 8.77700 | | 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 |
|---------------------------------|--------|--------------|-----|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| JROD On 29/05/2009 jRod | | | | 9.22300 | 9.22200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2009 jRod | | | | 8.51200 | 8.51100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2009 jRod | | | | 8.06000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/08/2009 jRod | | | | 8.54800 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/09/2009 jRod | | | | 8.15300 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/10/2009 jRod | | | | 7.92300 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/11/2009 jRod | | | | 8.32300 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2009 jRod | | | | 8.09900 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | | 282.98000 | 284.32200 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 05/11/2009 Index Future | | | | 288.35300 | 289.71500 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | | 5.29700 | 5.51500 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 4,379.00000 | 4,611 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 1.00000 | 1 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 4,628.00000 | 4,861 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 1.00000 | 0 | 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 | | | 1,263.00000 | 1,262 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 42.00000 | 41 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | | 8.26600 | 8.21400 | | 10.10 | 0.00 | 0 | 9,773.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,211.00000 | 5,973 | 10.50 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 724.00000 | 769 | 10.50 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | | 8.31000 | 8.25500 | | 10.00 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,830.00000 | 1,727 | 9.80 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,873.00000 | 6,057 | 9.80 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | | 8.36500 | 8.30700 | | 10.10 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 3,050.00000 | 2,923 | 9.75 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 5,892.00000 | 6,057 | 9.75 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | | 8.80600 | 8.75600 | | 22.00 | 0.00 | 0 | 12,506.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 6,249.00000 | 5,931 | 22.22 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 3,882.00000 | 4,055 | 22.22 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Call | | | 966.00000 | 874 | 21.35 | 0.00 | 0 | 35.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Put | | | 14,408.00000 | 14,808 | 21.35 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | | 8.83400 | 8.78200 | | 21.27 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Call | | | 6,887.00000 | 6,606 | 21.27 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Put | | | 7,199.00000 | 7,424 | 21.27 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Call | | | 3,032.00000 | 2,867 | 20.74 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Put | | | 13,791.00000 | 14,131 | 20.74 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 8,139.00000 | 7,830 | 21.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 6,042.00000 | 6,239 | 21.49 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,359.00000 | 2,221 | 20.64 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 15,947.00000 | 16,314 | 20.64 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 8.86600 | | 8.81200 | | 22.73 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 6,548.00000 | 6,306 | 22.38 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 12,165.00000 | 12,441 | 22.38 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 8.38000 | | 8.31700 | | 10.17 | 0.00 | 0 | 2.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 4,593.00000 | 4,374 | 10.57 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 674.00000 | 725 | 10.57 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.41200 | | 8.34600 | | 9.54 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,345.00000 | 1,254 | 9.35 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 4,921.00000 | 5,103 | 9.35 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.45300 | | 8.38300 | | 9.83 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 1,940.00000 | 1,838 | 9.63 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 5,516.00000 | 5,691 | 9.63 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 8.68700 | | 8.59400 | | 14.22 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | | 5,003.00000 | 4,622 | 14.64 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,369.00000 | 1,514 | 14.64 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 8.72400 | | 8.62800 | | 14.14 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,494.00000 | 1,348 | 13.79 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | | 8,007.00000 | 8,391 | 13.79 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | | | 8.77100 | | 8.67000 | | 14.25 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | | 3,744.00000 | 3,500 | 14.09 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | | 6,324.00000 | 6,624 | 14.09 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | | | 8.69800 | | 8.60500 | | 16.16 | 0.00 | 0 | 488.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | | 5,394.00000 | 4,981 | 16.64 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,512.00000 | 1,671 | 16.64 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 8.73100 | | 8.63500 | | 15.49 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,628.00000 | 1,468 | 15.10 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | | 8,838.00000 | 9,257 | 15.10 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 8.76900 | | 8.66900 | | 16.32 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | | 4,122.00000 | 3,855 | 16.13 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | | 6,960.00000 | 7,284 | 16.13 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 8.37300 | | 8.29900 | | 8.91 | 0.00 | 0 | 1,214.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | | 3,875.00000 | 3,661 | 9.26 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | | 545.00000 | 596 | 9.26 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Call | | | 270.00000 | 232 | 8.69 | 0.00 | 0 | 300.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Put | | | 5,055.00000 | 5,281 | 8.69 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.40600 | | 8.32700 | | 8.29 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,126.00000 | 1,037 | 8.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | | 3,997.00000 | 4,177 | 8.13 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.45100 | | 8.36700 | | 8.42 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | | 1,595.00000 | 1,496 | 8.25 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | | 4,450.00000 | 4,623 | 8.25 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 8.84200 | | 8.76000 | | 18.06 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | | 4,900.00000 | 4,547 | 18.42 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,887.00000 | 2,048 | 18.42 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 8.87500 | | 8.79100 | | 17.37 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | | 1,497.00000 | 1,364 | 16.94 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | | 9,969.00000 | 10,354 | 16.94 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 8.91500 | | 8.82700 | | 18.35 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | | 4,058.00000 | 3,822 | 18.07 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | | 7,657.00000 | 7,954 | 18.07 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 8.97000 | | 8.90800 | | 19.18 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | | 4,443.00000 | 4,182 | 19.56 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,291.00000 | 2,425 | 19.56 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 9.05300 | | 8.98800 | | 19.21 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | | 1,623.00000 | 1,510 | 18.73 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | | 9,900.00000 | 10,194 | 18.73 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 9.18100 | | 9.10700 | | 19.57 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | | 4,107.00000 | 3,905 | 19.38 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | | 7,948.00000 | 8,200 | 19.38 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 8.35300 | | 8.30200 | | 27.15 | 0.00 | 0 | 4,513.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Call | | | 3,041.00000 | 2,832 | 26.95 | 0.00 | 0 | 1,950.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Put | | | 5,759.00000 | 5,995 | 26.95 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | | 6,355.00000 | 6,040 | 27.69 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | | 2,588.00000 | 2,717 | 27.69 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.36400 | | 8.31300 | | 27.43 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 2,392.00000 | 2,253 | 26.74 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 12,630.00000 | 12,934 | 26.74 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | | 13,007.00000 | 12,641 | 29.08 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | | 1,943.00000 | 2,019 | 29.08 | 0.00 | 0 | 2,500.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 1,817.00000 | 1,703 | 26.61 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 14,771.00000 | 15,101 | 26.61 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | | | 8.37800 | | 8.32500 | | 28.22 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | | 4,655.00000 | 4,463 | 27.65 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | | 12,391.00000 | 12,658 | 27.65 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | | 15,511.00000 | 15,141 | 30.22 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | | 2,904.00000 | 2,992 | 30.22 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 291.34300 | | 292.45300 | | 0.00 | 0.00 | 0 | 100.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| TRT1 On 05/11/2009 Index Future | | | 296.87400 | 298.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | | | 6.48750 | 6.49270 | | 20.03 | 0.00 | 0 | 8,869.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Call | | 148.00000 | 143 | 20.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Put | | 155.00000 | 155 | 20.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 170.00000 | 165 | 19.61 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 128.00000 | 127 | 19.61 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Call | | 224.00000 | 219 | 19.04 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Put | | 81.00000 | 82 | 19.04 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | 196.00000 | 189 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | 103.00000 | 102 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Call | | 294.00000 | 288 | 18.96 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Put | | 51.00000 | 51 | 18.96 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 333.00000 | 327 | 19.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 40.00000 | 39 | 19.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 373.00000 | 367 | 19.06 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 31.00000 | 30 | 19.06 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | 196.00000 | 189 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | 103.00000 | 102 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 170.00000 | 165 | 19.61 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 128.00000 | 127 | 19.61 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | 99.00000 | 95 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | 256.00000 | 257 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | 99.00000 | 95 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | 256.00000 | 257 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | 129.00000 | 124 | 20.58 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | 186.00000 | 187 | 20.58 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | 129.00000 | 124 | 20.58 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | 186.00000 | 187 | 20.58 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Call | | 113.00000 | 108 | 21.13 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Put | | 220.00000 | 221 | 21.13 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | 87.00000 | 83 | 22.37 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 295.00000 | 296 | 22.37 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Call | | 77.00000 | 73 | 22.99 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Put | | 334.00000 | 336 | 22.99 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | 68.00000 | 65 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | 375.00000 | 377 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | 68.00000 | 65 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | 375.00000 | 377 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | 50.00000 | 50 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | 458.00000 | 463 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | 60.00000 | 57 | 24.16 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | 417.00000 | 419 | 24.16 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | 87.00000 | 83 | 22.37 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 295.00000 | 296 | 22.37 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | | 42.00000 | 42 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | | 499.00000 | 504 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | | 42.00000 | 42 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | | 499.00000 | 504 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | | 50.00000 | 50 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | | 458.00000 | 463 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | | 60.00000 | 57 | 24.16 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | | 417.00000 | 419 | 24.16 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | | 28.00000 | 28 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | | 586.00000 | 591 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Call | | | 34.00000 | 34 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Put | | | 542.00000 | 547 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Call | | | 23.00000 | 23 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Put | | | 630.00000 | 636 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | | 19.00000 | 19 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | | 676.00000 | 681 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | | 28.00000 | 28 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | | 586.00000 | 591 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | | 19.00000 | 19 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | | 676.00000 | 681 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | | 1.00000 | 1 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | | 1,308.00000 | 1,313 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | | 1,408.00000 | 1,413 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Call | | | 2.00000 | 2 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Put | | | 1,109.00000 | 1,115 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | | 6.00000 | 6 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | | 913.00000 | 919 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Call | | | 12.00000 | 12 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Put | | | 769.00000 | 775 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 15.00000 | 15 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 722.00000 | 728 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | | 258.00000 | 252 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | | 65.00000 | 64 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 15.00000 | 15 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 722.00000 | 728 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | | 10.00000 | 10 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | | 817.00000 | 822 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | | 6.00000 | 6 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | | 913.00000 | 919 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Call | | | 4.00000 | 4 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Put | | | 1,011.00000 | 1,016 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Call | | | 8.00000 | 8 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Put | | | 865.00000 | 870 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Call | | | 5.00000 | 5 | 24.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 7.45 | Put | | 962.00000 | 967 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Call | | 505.00000 | 499 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Put | | 12.00000 | 12 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Call | | 416.00000 | 410 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Put | | 23.00000 | 22 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 333.00000 | 327 | 19.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 40.00000 | 39 | 19.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 258.00000 | 252 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 65.00000 | 64 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | 459.00000 | 454 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | 17.00000 | 16 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 373.00000 | 367 | 19.06 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 31.00000 | 30 | 19.06 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 3.00000 | 3 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,060.00000 | 1,065 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Call | | 2.00000 | 2 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Put | | 1,159.00000 | 1,164 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 10.00000 | 10 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 817.00000 | 822 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 1.00000 | 1 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,209.00000 | 1,214 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 1.00000 | 1 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,209.00000 | 1,214 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 1.00000 | 1 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,308.00000 | 1,313 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,408.00000 | 1,413 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Call | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Put | | 1,508.00000 | 1,513 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Call | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Put | | 1,607.00000 | 1,613 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,707.00000 | 1,713 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Call | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Put | | 1,807.00000 | 1,813 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,707.00000 | 1,713 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 3.00000 | 3 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,060.00000 | 1,065 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.65 | Call | | 5,843.00000 | 5,838 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.65 | Put | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.15 | Call | | 4,343.00000 | 4,338 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.15 | Put | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.65 | Call | | 2,843.00000 | 2,837 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.65 | Put | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 5.15 | Call | | | 1,343.00000 | 1,338 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.15 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.15 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.15 | Put | | | 1,657.00000 | 1,663 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.65 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.65 | Put | | | 3,157.00000 | 3,163 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.15 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.15 | Put | | | 4,657.00000 | 4,663 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.65 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.65 | Put | | | 6,157.00000 | 6,163 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.50 | Call | | | 5,993.00000 | 5,988 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.50 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.00 | Call | | | 4,493.00000 | 4,488 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 2.00 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.50 | Call | | | 2,993.00000 | 2,988 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.00 | Call | | | 1,493.00000 | 1,488 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.00 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.50 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.50 | Put | | | 3,007.00000 | 3,013 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.00 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 11.00 | Put | | | 4,507.00000 | 4,513 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.50 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.50 | Put | | | 6,007.00000 | 6,013 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.40 | Call | | | 6,093.00000 | 6,088 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 0.40 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 1.90 | Call | | | 4,593.00000 | 4,588 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 1.90 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.40 | Call | | | 3,093.00000 | 3,087 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 4.90 | Call | | | 1,593.00000 | 1,588 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 4.90 | Put | | | 0.00000 | 0 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.40 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 9.40 | Put | | | 2,907.00000 | 2,913 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 10.90 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 10.90 | Put | | | 4,407.00000 | 4,413 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.40 | Call | | | 0.00000 | 0 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 12.40 | Put | | | 5,907.00000 | 5,913 | 24.70 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.75 | Call | | | 744.00000 | 739 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.75 | Put | | | 2.00000 | 2 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.85 | Call | | | 647.00000 | 641 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.85 | Put | | | 4.00000 | 4 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.95 | Call | | | 551.00000 | 546 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.95 | Put | | | 8.00000 | 8 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | | 459.00000 | 454 | 19.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | | 17.00000 | 16 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.80 | Call | | | 695.00000 | 690 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.80 | Put | | | 3.00000 | 3 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.90 | Call | | | 599.00000 | 593 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 5.90 | Put | | | 6.00000 | 6 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.55180 | | 6.55500 | | 19.95 | 0.00 | 0 | 1,174.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | | 308.00000 | 305 | 19.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | | 303.00000 | 303 | 19.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | | 328.00000 | 325 | 19.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | | 273.00000 | 273 | 19.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | | 373.00000 | 370 | 19.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | | 218.00000 | 218 | 19.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | | 350.00000 | 346 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | | 245.00000 | 244 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | | 399.00000 | 395 | 18.86 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | | 194.00000 | 193 | 18.86 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Call | | | 456.00000 | 453 | 18.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Put | | | 151.00000 | 151 | 18.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | | 488.00000 | 485 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | | 133.00000 | 133 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | | 240.00000 | 237 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | | 435.00000 | 435 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | | 255.00000 | 252 | 20.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | | 400.00000 | 400 | 20.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | | 289.00000 | 286 | 20.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | | 334.00000 | 334 | 20.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | | 271.00000 | 268 | 20.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | | 366.00000 | 366 | 20.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | | 255.00000 | 252 | 20.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | | 400.00000 | 400 | 20.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | | 226.00000 | 223 | 21.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | | 471.00000 | 471 | 21.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | | 226.00000 | 223 | 21.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | | 471.00000 | 471 | 21.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | | 201.00000 | 198 | 22.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | | 546.00000 | 546 | 22.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | | 171.00000 | 172 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | | 616.00000 | 620 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | | 201.00000 | 198 | 22.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | | 546.00000 | 546 | 22.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | | 213.00000 | 210 | 21.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | | 508.00000 | 508 | 21.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | | 271.00000 | 268 | 20.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | | 366.00000 | 366 | 20.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | | 185.00000 | 187 | 22.36 | 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 | 6.95 | Put | | 580.00000 | 585 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 157.00000 | 159 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 652.00000 | 657 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 185.00000 | 187 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 580.00000 | 585 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 157.00000 | 159 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 652.00000 | 657 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 132.00000 | 134 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 727.00000 | 732 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 144.00000 | 146 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 689.00000 | 694 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 144.00000 | 146 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 689.00000 | 694 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 121.00000 | 123 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 766.00000 | 771 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 101.00000 | 103 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 846.00000 | 851 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 350.00000 | 346 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 245.00000 | 244 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 308.00000 | 305 | 19.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 303.00000 | 303 | 19.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 132.00000 | 134 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 727.00000 | 732 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | 111.00000 | 112 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | 806.00000 | 810 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 101.00000 | 103 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 846.00000 | 851 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 84.00000 | 85 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 929.00000 | 934 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 121.00000 | 123 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 766.00000 | 771 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 84.00000 | 85 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 929.00000 | 934 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | 69.00000 | 71 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | 1,014.00000 | 1,019 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | 92.00000 | 94 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | 887.00000 | 892 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | 76.00000 | 78 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | 971.00000 | 976 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | 63.00000 | 64 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | 1,058.00000 | 1,062 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 426.00000 | 423 | 18.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 171.00000 | 171 | 18.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 373.00000 | 370 | 19.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 218.00000 | 218 | 19.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | 488.00000 | 485 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | 133.00000 | 133 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Call | | 5,805.00000 | 5,802 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Call | | 4,305.00000 | 4,302 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Call | | 2,805.00000 | 2,802 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Call | | 1,310.00000 | 1,306 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Put | | 5.00000 | 5 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Call | | 14.00000 | 15 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Put | | 1,709.00000 | 1,713 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Put | | 3,195.00000 | 3,199 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.25 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.25 | Put | | 4,695.00000 | 4,698 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Put | | 6,195.00000 | 6,198 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Call | | 6,005.00000 | 6,002 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Call | | 4,505.00000 | 4,502 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Call | | 3,005.00000 | 3,002 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Call | | 1,507.00000 | 1,503 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Put | | 2.00000 | 2 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Call | | 22.00000 | 23 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Put | | 1,517.00000 | 1,521 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Call | | 1.00000 | 1 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Put | | 2,996.00000 | 2,999 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Put | | 4,495.00000 | 4,498 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Put | | 5,995.00000 | 5,998 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Call | | 6,055.00000 | 6,052 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Call | | 4,555.00000 | 4,552 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Call | | 3,055.00000 | 3,052 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Call | | 1,556.00000 | 1,553 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Put | | 1.00000 | 1 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Call | | 25.00000 | 26 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Put | | 1,470.00000 | 1,474 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Call | | 1.00000 | 1 | 22.36 | 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 | 9.50 | Put | | 2,946.00000 | 2,949 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Put | | 4,445.00000 | 4,448 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Call | | 0.00000 | 0 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Put | | 5,945.00000 | 5,948 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Call | | 595.00000 | 592 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Put | | 90.00000 | 90 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Call | | 522.00000 | 519 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Put | | 117.00000 | 117 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Call | | 798.00000 | 794 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Put | | 43.00000 | 42 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Call | | 713.00000 | 710 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Put | | 58.00000 | 58 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Call | | 633.00000 | 630 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Put | | 78.00000 | 78 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Call | | 558.00000 | 555 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Put | | 103.00000 | 103 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Call | | 755.00000 | 752 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Put | | 50.00000 | 50 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Call | | 673.00000 | 669 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Put | | 68.00000 | 68 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.61580 | 6.61380 | | 19.99 | 0.00 | 0 | 165.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 413.00000 | 412 | 19.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 399.00000 | 396 | 19.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 432.00000 | 431 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 368.00000 | 366 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 473.00000 | 473 | 19.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 310.00000 | 307 | 19.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 452.00000 | 452 | 19.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 338.00000 | 336 | 19.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 496.00000 | 496 | 18.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 283.00000 | 280 | 18.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 547.00000 | 547 | 18.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 233.00000 | 231 | 18.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 547.00000 | 547 | 18.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 233.00000 | 231 | 18.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Call | | 575.00000 | 575 | 18.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Put | | 211.00000 | 209 | 18.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 432.00000 | 431 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 368.00000 | 366 | 19.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 315.00000 | 314 | 21.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 601.00000 | 598 | 21.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | 359.00000 | 358 | 20.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | 495.00000 | 493 | 20.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 394.00000 | 393 | 20.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 430.00000 | 427 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 376.00000 | 375 | 20.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 462.00000 | 459 | 20.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 394.00000 | 393 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 430.00000 | 427 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 343.00000 | 343 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 530.00000 | 527 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 343.00000 | 343 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 530.00000 | 527 | 20.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 328.00000 | 328 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 565.00000 | 562 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 315.00000 | 314 | 21.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 601.00000 | 598 | 21.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 284.00000 | 288 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 670.00000 | 672 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 252.00000 | 256 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 738.00000 | 740 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Call | | 223.00000 | 226 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | 809.00000 | 811 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | 197.00000 | 200 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | 883.00000 | 884 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 496.00000 | 496 | 18.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 283.00000 | 280 | 18.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 521.00000 | 521 | 18.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 257.00000 | 255 | 18.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 301.00000 | 300 | 21.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 637.00000 | 635 | 21.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 268.00000 | 271 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 704.00000 | 706 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 237.00000 | 241 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 773.00000 | 775 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 473.00000 | 473 | 19.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 310.00000 | 307 | 19.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 301.00000 | 300 | 21.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 637.00000 | 635 | 21.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 237.00000 | 241 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 773.00000 | 775 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | 210.00000 | 213 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | 846.00000 | 847 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 268.00000 | 271 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 704.00000 | 706 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Call | | 5,764.00000 | 5,766 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Call | | 4,264.00000 | 4,266 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Put | | 0.00000 | 0 | 18.33 | 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 14/12/2009 Currency Future | 3.85 | Call | | 2,764.00000 | 2,766 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Call | | 1,288.00000 | 1,290 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Put | | 24.00000 | 24 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Call | | 45.00000 | 47 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Put | | 1,781.00000 | 1,781 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Call | | 4.00000 | 4 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Put | | 3,240.00000 | 3,238 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Call | | 0.00000 | 0 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Put | | 4,736.00000 | 4,734 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Call | | 0.00000 | 0 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Put | | 6,236.00000 | 6,234 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Call | | 6,014.00000 | 6,016 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Call | | 4,514.00000 | 4,516 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Call | | 3,014.00000 | 3,016 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Call | | 1,524.00000 | 1,526 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Put | | 10.00000 | 10 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Call | | 66.00000 | 67 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Put | | 1,552.00000 | 1,552 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Call | | 6.00000 | 6 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Put | | 2,992.00000 | 2,990 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Call | | 0.00000 | 0 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Put | | 4,487.00000 | 4,485 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Call | | 0.00000 | 0 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Put | | 5,986.00000 | 5,984 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Call | | 6,064.00000 | 6,066 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Call | | 4,564.00000 | 4,566 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Call | | 3,064.00000 | 3,066 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Call | | 1,572.00000 | 1,574 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Put | | 8.00000 | 9 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Call | | 71.00000 | 73 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Put | | 1,507.00000 | 1,507 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Call | | 6.00000 | 7 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Put | | 2,942.00000 | 2,941 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Call | | 0.00000 | 0 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Put | | 4,437.00000 | 4,435 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Put | | 5,936.00000 | 5,934 | 21.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Call | | 670.00000 | 672 | 18.33 | 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 14/12/2009 Currency Future | 6.10 | Put | | 156.00000 | 156 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 605.00000 | 605 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 191.00000 | 189 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Call | | 817.00000 | 819 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Put | | 103.00000 | 103 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Call | | 741.00000 | 743 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Put | | 128.00000 | 128 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Call | | 636.00000 | 638 | 18.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Put | | 172.00000 | 172 | 18.33 | 0.00 | 0 | 0.00 |

| | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|----------------------|--------------|-------------------|
| Total for Derivatives: | | | | | | | 86,114,634.00 | 9,382 | 755,312.00 |
|-------------------------------|--|--|--|--|--|--|----------------------|--------------|-------------------|

| | | | | | | | | | |
|---------------------|--|--|--|--|--|--|----------------------|--------------|-------------------|
| Grand Total: | | | | | | | 86,114,634.00 | 9,382 | 755,312.00 |
|---------------------|--|--|--|--|--|--|----------------------|--------------|-------------------|