



Daily MTM Report

Daily summary for 02/04/2009

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <u>j-Bonds</u> | | | | | | | | | |
| CGR3 On 23/04/2009 Bond | | | 15.82500 | 15.82500 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 6.75500 | 6.89000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.06000 | 8.17500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.59000 | 8.69500 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.11000 | 8.22000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.44000 | 8.56000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.49000 | 8.61000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.06000 | 8.17500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.57500 | 8.68500 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 8.65200 | 8.75500 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.34500 | 8.45500 | | | 0.00 | 0 | 0.00 |

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

Derivatives

| | | | | | | | | | | |
|--------------------------------------|-------|------|---------|--|-------------|-------|-------|----------------|--------|------------|
| \$ / R On 12/06/2009 Currency Future | | | 9.27410 | | 9.53460 | | 25.63 | 523,828,990.30 | 56,483 | 190,801.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Call | | | 720.00000 | 546 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Put | | | 185.00000 | 272 | 24.54 | 1,360,000.00 | 5 | 5.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 433.00000 | 322 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 449.00000 | 598 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 395.00000 | 292 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 511.00000 | 668 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 315.00000 | 231 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 681.00000 | 856 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Call | | | 361.00000 | 266 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Put | | | 576.00000 | 742 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 204.00000 | 147 | 30.66 | 0.00 | 0 | 200.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,069.00000 | 1,272 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 433.00000 | 322 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 449.00000 | 598 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 414.00000 | 307 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 479.00000 | 632 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 395.00000 | 292 | 27.39 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 511.00000 | 668 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 330.00000 | 242 | 28.26 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 645.00000 | 818 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 414.00000 | 307 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 479.00000 | 632 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 345.00000 | 253 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 610.00000 | 779 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 264.00000 | 192 | 29.35 | 0.00 | 0 | 2,000.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 829.00000 | 1,017 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 253.00000 | 183 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 868.00000 | 1,059 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 147.00000 | 105 | 32.40 | 0.00 | 0 | 220.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 1,413.00000 | 1,631 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 264.00000 | 192 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 829.00000 | 1,017 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 242.00000 | 175 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 907.00000 | 1,101 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 242.00000 | 175 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 907.00000 | 1,101 | 29.79 | 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 12/06/2009 Currency Future | 10.50 | Call | | | 187.00000 | 134 | 31.10 | 0.00 | 0 | 2,500.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Put | | | 1,153.00000 | 1,360 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 213.00000 | 153 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,028.00000 | 1,229 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 180.00000 | 129 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 1,195.00000 | 1,405 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Call | | | 33.00000 | 22 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Put | | | 2,499.00000 | 2,748 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Call | | | 11.00000 | 7 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Put | | | 3,276.00000 | 3,533 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Call | | | 159.00000 | 114 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Put | | | 1,325.00000 | 1,540 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 166.00000 | 118 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 1,281.00000 | 1,494 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 173.00000 | 124 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 1,238.00000 | 1,449 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 222.00000 | 160 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 987.00000 | 1,186 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 276.00000 | 201 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 791.00000 | 976 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Call | | | 195.00000 | 140 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Put | | | 1,111.00000 | 1,316 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Call | | | 232.00000 | 167 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Put | | | 947.00000 | 1,143 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 301.00000 | 220 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 717.00000 | 896 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Call | | | 288.00000 | 210 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Put | | | 754.00000 | 936 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 222.00000 | 160 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 987.00000 | 1,186 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 213.00000 | 153 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,028.00000 | 1,229 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 204.00000 | 147 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,069.00000 | 1,272 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 166.00000 | 118 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 1,281.00000 | 1,494 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 378.00000 | 279 | 27.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 543.00000 | 704 | 27.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 276.00000 | 201 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 791.00000 | 976 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 173.00000 | 124 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 1,238.00000 | 1,449 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 180.00000 | 129 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 1,195.00000 | 1,405 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 134.00000 | 95 | 32.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 1,499.00000 | 1,721 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 112.00000 | 79 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 1,627.00000 | 1,855 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 99.00000 | 69 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 1,715.00000 | 1,945 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 142.00000 | 101 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 1,457.00000 | 1,677 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 147.00000 | 105 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 1,413.00000 | 1,631 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Call | | | 126.00000 | 89 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Put | | | 1,541.00000 | 1,765 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 78.00000 | 54 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 1,893.00000 | 2,129 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Call | | | 53.00000 | 36 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Put | | | 2,168.00000 | 2,412 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Call | | | 50.00000 | 34 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Put | | | 2,215.00000 | 2,459 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Call | | | 41.00000 | 27 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Put | | | 2,356.00000 | 2,603 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Call | | | 93.00000 | 65 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Put | | | 1,759.00000 | 1,991 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 142.00000 | 101 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 1,457.00000 | 1,677 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Call | | | 454.00000 | 337 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Put | | | 419.00000 | 563 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 315.00000 | 231 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 681.00000 | 856 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 345.00000 | 253 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 610.00000 | 779 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 497.00000 | 371 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 362.00000 | 497 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 753.00000 | 574 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 168.00000 | 250 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 753.00000 | 574 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 168.00000 | 250 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 862.00000 | 665 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 128.00000 | 191 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Call | | | 901.00000 | 698 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Put | | | 116.00000 | 174 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 940.00000 | 732 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 105.00000 | 158 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 1,020.00000 | 803 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 86.00000 | 129 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 980.00000 | 767 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 95.00000 | 142 | 23.78 | 0.00 | 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 | 8.45 | Call | | | 1,146.00000 | 919 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 62.00000 | 95 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 980.00000 | 767 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 95.00000 | 142 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Call | | | 825.00000 | 634 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Put | | | 140.00000 | 210 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Call | | | 1,323.00000 | 1,085 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Put | | | 38.00000 | 61 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Call | | | 1,233.00000 | 1,001 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Put | | | 49.00000 | 77 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 1,062.00000 | 841 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 77.00000 | 117 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Call | | | 688.00000 | 520 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Put | | | 203.00000 | 296 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Call | | | 627.00000 | 473 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Put | | | 242.00000 | 349 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 1,278.00000 | 1,043 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 43.00000 | 68 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 1,190.00000 | 960 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 55.00000 | 86 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Call | | | 1,104.00000 | 880 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Put | | | 69.00000 | 106 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 788.00000 | 603 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 154.00000 | 229 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 657.00000 | 496 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 222.00000 | 322 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Call | | | 1,507.00000 | 1,261 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Put | | | 22.00000 | 37 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Call | | | 1,414.00000 | 1,172 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Put | | | 29.00000 | 48 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 1,062.00000 | 841 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 77.00000 | 117 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 1,146.00000 | 919 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 62.00000 | 95 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Call | | | 1,368.00000 | 1,128 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Put | | | 34.00000 | 54 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 1,190.00000 | 960 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 55.00000 | 86 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 788.00000 | 603 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 154.00000 | 229 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 1,020.00000 | 803 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 86.00000 | 129 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 940.00000 | 732 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 105.00000 | 158 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 862.00000 | 665 | 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 12/06/2009 Currency Future | 8.80 | Put | | | 128.00000 | 191 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 657.00000 | 496 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 222.00000 | 322 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 598.00000 | 451 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 263.00000 | 377 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 544.00000 | 409 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 310.00000 | 435 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 598.00000 | 451 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 263.00000 | 377 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 378.00000 | 279 | 27.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 543.00000 | 704 | 27.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 544.00000 | 409 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 310.00000 | 435 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 497.00000 | 371 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 362.00000 | 497 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 253.00000 | 183 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 868.00000 | 1,059 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Call | | | 153.00000 | 109 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Put | | | 1,368.00000 | 1,585 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 99.00000 | 69 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 1,715.00000 | 1,945 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Call | | | 88.00000 | 61 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Put | | | 1,803.00000 | 2,037 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Call | | | 119.00000 | 84 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Put | | | 1,584.00000 | 1,810 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 105.00000 | 74 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,671.00000 | 1,900 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 134.00000 | 95 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 1,499.00000 | 1,721 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 105.00000 | 74 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,671.00000 | 1,900 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 83.00000 | 57 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 1,848.00000 | 2,083 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 73.00000 | 50 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 1,938.00000 | 2,176 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Call | | | 64.00000 | 44 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Put | | | 2,030.00000 | 2,270 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Call | | | 57.00000 | 38 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Put | | | 2,122.00000 | 2,364 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Call | | | 69.00000 | 47 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Put | | | 1,984.00000 | 2,223 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 60.00000 | 41 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 2,076.00000 | 2,317 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Call | | | 47.00000 | 31 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Put | | | 2,262.00000 | 2,507 | 32.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 11.95 | Call | | 36.00000 | 24 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Put | | 2,451.00000 | 2,700 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | 31.00000 | 21 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | 2,547.00000 | 2,797 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Call | | 27.00000 | 18 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Put | | 2,643.00000 | 2,894 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Call | | 24.00000 | 15 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Put | | 2,739.00000 | 2,991 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Call | | 44.00000 | 29 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Put | | 2,309.00000 | 2,555 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | 38.00000 | 25 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | 2,404.00000 | 2,651 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Call | | 29.00000 | 19 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Put | | 2,595.00000 | 2,845 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | 60.00000 | 41 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | 2,076.00000 | 2,317 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | 31.00000 | 21 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | 2,547.00000 | 2,797 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | 83.00000 | 57 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | 1,848.00000 | 2,083 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | 73.00000 | 50 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | 1,938.00000 | 2,176 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | 112.00000 | 79 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | 1,627.00000 | 1,855 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | 78.00000 | 54 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | 1,893.00000 | 2,129 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | 301.00000 | 220 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | 717.00000 | 896 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | 330.00000 | 242 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | 645.00000 | 818 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | 520.00000 | 390 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | 335.00000 | 466 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | 475.00000 | 354 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | 390.00000 | 530 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | 475.00000 | 354 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | 390.00000 | 530 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Call | | 570.00000 | 430 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Put | | 285.00000 | 406 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | 520.00000 | 390 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | 335.00000 | 466 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | | | 9.40650 | 9.67220 | | 25.94 | 1,655,544.00 | 176 | 2,812.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | 691.00000 | 568 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | 669.00000 | 811 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | 459.00000 | 378 | 29.28 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | 1,186.00000 | 1,372 | 29.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 635.00000 | 522 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 762.00000 | 915 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 553.00000 | 455 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 930.00000 | 1,098 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 617.00000 | 507 | 27.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 795.00000 | 951 | 27.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 672.00000 | 552 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 699.00000 | 845 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 653.00000 | 536 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 730.00000 | 880 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 600.00000 | 493 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 828.00000 | 987 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 600.00000 | 493 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 828.00000 | 987 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | | 496.00000 | 409 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | | 1,074.00000 | 1,252 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 483.00000 | 398 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,111.00000 | 1,292 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 471.00000 | 388 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 1,149.00000 | 1,332 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 471.00000 | 388 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 1,149.00000 | 1,332 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 432.00000 | 352 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 1,259.00000 | 1,445 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | | 375.00000 | 304 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | | 1,403.00000 | 1,597 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | | 313.00000 | 252 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | | 1,590.00000 | 1,795 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Call | | | 59.00000 | 45 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Put | | | 3,387.00000 | 3,639 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 336.00000 | 272 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 1,514.00000 | 1,715 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 349.00000 | 282 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 1,477.00000 | 1,675 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | | 362.00000 | 293 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | | 1,439.00000 | 1,636 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 447.00000 | 365 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 1,225.00000 | 1,408 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 510.00000 | 420 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,037.00000 | 1,213 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 402.00000 | 327 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 1,330.00000 | 1,521 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 388.00000 | 315 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 1,366.00000 | 1,559 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 538.00000 | 443 | 28.26 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 966.00000 | 1,136 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 584.00000 | 480 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 861.00000 | 1,023 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 524.00000 | 431 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,001.00000 | 1,174 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 417.00000 | 339 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 1,295.00000 | 1,483 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 402.00000 | 327 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 1,330.00000 | 1,521 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 336.00000 | 272 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 1,514.00000 | 1,715 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 417.00000 | 339 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 1,295.00000 | 1,483 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 483.00000 | 398 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,111.00000 | 1,292 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 510.00000 | 420 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,037.00000 | 1,213 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 568.00000 | 467 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 896.00000 | 1,061 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | | 240.00000 | 192 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | | 1,868.00000 | 2,085 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 711.00000 | 584 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 639.00000 | 778 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 672.00000 | 552 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 699.00000 | 845 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 635.00000 | 522 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 762.00000 | 915 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 459.00000 | 378 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 1,186.00000 | 1,372 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 732.00000 | 601 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 610.00000 | 745 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 691.00000 | 568 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 669.00000 | 811 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | | 752.00000 | 619 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | | 580.00000 | 713 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 538.00000 | 443 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 966.00000 | 1,136 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 324.00000 | 261 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 1,552.00000 | 1,755 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | | 301.00000 | 242 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | | 1,629.00000 | 1,836 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 524.00000 | 431 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,001.00000 | 1,174 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 290.00000 | 233 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 1,668.00000 | 1,877 | 29.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 269.00000 | 216 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 1,747.00000 | 1,959 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 349.00000 | 282 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 1,477.00000 | 1,675 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 290.00000 | 233 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 1,668.00000 | 1,877 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | | 250.00000 | 199 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | | 1,828.00000 | 2,043 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 324.00000 | 261 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 1,552.00000 | 1,755 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 280.00000 | 224 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 1,707.00000 | 1,918 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 553.00000 | 455 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 930.00000 | 1,098 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 280.00000 | 224 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 1,707.00000 | 1,918 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Call | | | 259.00000 | 207 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Put | | | 1,787.00000 | 2,001 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 388.00000 | 315 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 1,366.00000 | 1,559 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 269.00000 | 216 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 1,747.00000 | 1,959 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Call | | | 231.00000 | 184 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Put | | | 1,909.00000 | 2,128 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Call | | | 840.00000 | 697 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Put | | | 467.00000 | 590 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 916.00000 | 758 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 393.00000 | 502 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 772.00000 | 638 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 550.00000 | 681 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 732.00000 | 601 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 610.00000 | 745 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 942.00000 | 780 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 370.00000 | 474 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 794.00000 | 657 | 25.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 521.00000 | 650 | 25.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Call | | | 864.00000 | 717 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Put | | | 442.00000 | 560 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 772.00000 | 638 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 550.00000 | 681 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 617.00000 | 507 | 27.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 795.00000 | 951 | 27.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 584.00000 | 480 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 861.00000 | 1,023 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 890.00000 | 737 | 25.23 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | 417.00000 | 531 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | 711.00000 | 584 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | 639.00000 | 778 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | 0.00000 | 804 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | 0.00000 | 447 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | 0.00000 | 676 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | 0.00000 | 620 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 9.52620 | 9.79640 | | 26.09 | 381,048.00 | 40 | 615.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | 860.00000 | 735 | 26.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | 864.00000 | 1,009 | 26.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | 823.00000 | 704 | 27.12 | 0.00 | 0 | 10,115.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | 927.00000 | 1,078 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | 740.00000 | 632 | 27.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | 1,093.00000 | 1,256 | 27.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | 789.00000 | 674 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | 992.00000 | 1,148 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | 841.00000 | 719 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | 895.00000 | 1,043 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | 841.00000 | 719 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | 895.00000 | 1,043 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | 772.00000 | 660 | 27.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | 1,025.00000 | 1,183 | 27.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 327.00000 | 281 | 32.80 | 0.00 | 0 | 114.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 2,830.00000 | 3,055 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | 680.00000 | 582 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | 1,234.00000 | 1,406 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | 653.00000 | 559 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | 1,306.00000 | 1,482 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | 639.00000 | 547 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | 1,343.00000 | 1,521 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | 614.00000 | 526 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | 1,418.00000 | 1,600 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 568.00000 | 487 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 1,571.00000 | 1,761 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 516.00000 | 441 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 1,769.00000 | 1,965 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | 526.00000 | 450 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | 1,729.00000 | 1,924 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | 546.00000 | 469 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | 1,650.00000 | 1,842 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | 694.00000 | 594 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | 1,198.00000 | 1,368 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | 666.00000 | 570 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | 1,270.00000 | 1,444 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | 602.00000 | 516 | 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 14/12/2009 Currency Future | 10.65 | Put | | 1,456.00000 | 1,640 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | 579.00000 | 496 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 1,532.00000 | 1,720 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 568.00000 | 487 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 1,571.00000 | 1,761 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 1,112.00000 | 958 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 516.00000 | 632 | 25.13 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 724.00000 | 619 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,128.00000 | 1,293 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 756.00000 | 646 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,059.00000 | 1,220 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 627.00000 | 537 | 28.81 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 1,380.00000 | 1,560 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | 590.00000 | 506 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | 1,494.00000 | 1,680 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 756.00000 | 646 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,059.00000 | 1,220 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | 259.00000 | 221 | 34.08 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | 3,462.00000 | 3,695 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 497.00000 | 424 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 1,850.00000 | 2,048 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 506.00000 | 433 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 1,810.00000 | 2,007 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 469.00000 | 401 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 1,973.00000 | 2,174 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | 488.00000 | 416 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | 1,891.00000 | 2,090 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 327.00000 | 281 | 32.80 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 2,830.00000 | 3,055 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | 419.00000 | 358 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | 2,222.00000 | 2,432 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | 435.00000 | 371 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | 2,138.00000 | 2,345 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | 362.00000 | 311 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | 2,566.00000 | 2,784 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | 316.00000 | 271 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | 2,920.00000 | 3,145 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 277.00000 | 236 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 3,280.00000 | 3,510 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | 235.00000 | 200 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | 3,638.00000 | 3,874 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 375.00000 | 322 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 2,479.00000 | 2,695 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | 286.00000 | 244 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | 3,190.00000 | 3,418 | 33.54 | 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 | 13.10 | Call | | | 246.00000 | 211 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 3,550.00000 | 3,784 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 1,541.00000 | 1,333 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 245.00000 | 307 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 1,166.00000 | 1,002 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 469.00000 | 576 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 897.00000 | 769 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 800.00000 | 942 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 350.00000 | 300 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,654.00000 | 2,874 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 224.00000 | 191 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 3,727.00000 | 3,964 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 1,615.00000 | 1,398 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 218.00000 | 272 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 1,222.00000 | 1,048 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 425.00000 | 522 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 935.00000 | 804 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 739.00000 | 877 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 724.00000 | 619 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 1,128.00000 | 1,293 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 452.00000 | 386 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 2,055.00000 | 2,259 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 296.00000 | 253 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 3,100.00000 | 3,327 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 1,341.00000 | 1,152 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 344.00000 | 426 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 1,019.00000 | 878 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 623.00000 | 752 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 389.00000 | 333 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 2,393.00000 | 2,607 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 193.00000 | 164 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 3,996.00000 | 4,238 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 1,280.00000 | 1,097 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 384.00000 | 471 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 976.00000 | 841 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 680.00000 | 814 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | | 306.00000 | 262 | 33.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | | 3,010.00000 | 3,235 | 33.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 246.00000 | 211 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 3,550.00000 | 3,784 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 184.00000 | 156 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 4,087.00000 | 4,330 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 1,404.00000 | 1,210 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 308.00000 | 384 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,064.00000 | 917 | 25.45 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 568.00000 | 691 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 404.00000 | 345 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 2,307.00000 | 2,519 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | | 268.00000 | 229 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | | 3,371.00000 | 3,602 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 203.00000 | 173 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 3,906.00000 | 4,146 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 1,470.00000 | 1,270 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 273.00000 | 344 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 338.00000 | 290 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | | 2,742.00000 | 2,964 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 277.00000 | 236 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 3,280.00000 | 3,510 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | | 213.00000 | 181 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | | 3,816.00000 | 4,055 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | | 1,372.00000 | 1,181 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 326.00000 | 405 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 1,042.00000 | 897 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 595.00000 | 721 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 806.00000 | 689 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 959.00000 | 1,112 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 396.00000 | 339 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 2,350.00000 | 2,563 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 321.00000 | 276 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 2,875.00000 | 3,100 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 263.00000 | 225 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 3,417.00000 | 3,649 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 198.00000 | 168 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 3,951.00000 | 4,192 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 1,768.00000 | 1,539 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 171.00000 | 213 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 1,341.00000 | 1,152 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 344.00000 | 426 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 389.00000 | 333 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 2,393.00000 | 2,607 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 1,847.00000 | 1,615 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 151.00000 | 189 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,064.00000 | 917 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 568.00000 | 691 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 1,888.00000 | 1,653 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 141.00000 | 177 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 1,436.00000 | 1,240 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 290.00000 | 364 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 1,088.00000 | 937 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 542.00000 | 661 | 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 | 11.05 | Call | | | 516.00000 | 441 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 1,769.00000 | 1,965 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 411.00000 | 351 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 2,265.00000 | 2,475 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 332.00000 | 285 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 2,786.00000 | 3,009 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 272.00000 | 232 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 3,326.00000 | 3,556 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 2,011.00000 | 1,772 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 115.00000 | 145 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 1,166.00000 | 1,002 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 469.00000 | 576 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 350.00000 | 300 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,654.00000 | 2,874 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 1,970.00000 | 1,732 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 123.00000 | 155 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 1,505.00000 | 1,301 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 259.00000 | 325 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 1,139.00000 | 980 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 492.00000 | 604 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 878.00000 | 752 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 832.00000 | 975 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 536.00000 | 459 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 1,689.00000 | 1,883 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 427.00000 | 365 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,180.00000 | 2,388 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 344.00000 | 295 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 2,698.00000 | 2,919 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 229.00000 | 195 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 3,683.00000 | 3,919 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 2,182.00000 | 1,936 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 86.00000 | 110 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 1,690.00000 | 1,466 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 194.00000 | 240 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 469.00000 | 401 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 1,973.00000 | 2,174 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 2,226.00000 | 1,979 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | | 79.00000 | 102 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 1,729.00000 | 1,502 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 182.00000 | 226 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 1,310.00000 | 1,124 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 364.00000 | 448 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 997.00000 | 859 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 651.00000 | 783 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 478.00000 | 408 | 30.50 | 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 14/12/2009 Currency Future | 11.25 | Put | | 1,932.00000 | 2,132 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 382.00000 | 327 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 2,436.00000 | 2,651 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | 2,270.00000 | 2,022 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | 73.00000 | 95 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | 1,928.00000 | 1,692 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | 132.00000 | 166 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 1,112.00000 | 958 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 516.00000 | 632 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | 1,652.00000 | 1,432 | 23.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | 206.00000 | 256 | 23.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | 1,251.00000 | 1,072 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | 404.00000 | 496 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | 955.00000 | 822 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | 709.00000 | 846 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | 460.00000 | 393 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | 2,014.00000 | 2,217 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | 369.00000 | 316 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | 2,522.00000 | 2,740 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | 301.00000 | 257 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | 3,055.00000 | 3,281 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | 179.00000 | 152 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | 4,133.00000 | 4,376 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | 1,280.00000 | 1,097 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | 384.00000 | 471 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 375.00000 | 322 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 2,479.00000 | 2,695 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | 166.00000 | 141 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | 4,270.00000 | 4,515 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | 175.00000 | 148 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | 4,178.00000 | 4,422 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | 1,310.00000 | 1,124 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | 364.00000 | 448 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 382.00000 | 327 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 2,436.00000 | 2,651 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | 311.00000 | 266 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | 2,965.00000 | 3,190 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | 188.00000 | 160 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | 4,042.00000 | 4,284 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | 158.00000 | 134 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | 4,362.00000 | 4,608 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | 1,807.00000 | 1,577 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | 161.00000 | 201 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | 1,690.00000 | 1,466 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | 194.00000 | 240 | 23.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | 1,768.00000 | 1,539 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | 171.00000 | 213 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 2,182.00000 | 1,936 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 86.00000 | 110 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | 1,888.00000 | 1,653 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | 141.00000 | 177 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | 1,578.00000 | 1,365 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | 231.00000 | 289 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | 411.00000 | 351 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | 2,265.00000 | 2,475 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | 272.00000 | 232 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | 3,326.00000 | 3,556 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | 154.00000 | 131 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | 4,408.00000 | 4,655 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | 2,053.00000 | 1,812 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | 107.00000 | 136 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | 208.00000 | 177 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | 3,861.00000 | 4,101 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | 2,139.00000 | 1,894 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | 92.00000 | 118 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | 218.00000 | 186 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | 3,772.00000 | 4,010 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | 2,449.00000 | 2,198 | 22.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | 52.00000 | 71 | 22.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | 2,587.00000 | 2,333 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | 40.00000 | 57 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | 1,436.00000 | 1,240 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | 290.00000 | 364 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 627.00000 | 537 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 1,380.00000 | 1,560 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | 291.00000 | 249 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | 3,145.00000 | 3,372 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | 253.00000 | 216 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | 3,506.00000 | 3,740 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | 2,633.00000 | 2,378 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | 37.00000 | 52 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | 1,470.00000 | 1,270 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | 273.00000 | 344 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | 2,314.00000 | 2,065 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | 67.00000 | 89 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | 1,251.00000 | 1,072 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | 404.00000 | 496 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | 557.00000 | 478 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | 1,610.00000 | 1,801 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | 427.00000 | 365 | 31.16 | 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 14/12/2009 Currency Future | 11.55 | Put | | 2,180.00000 | 2,388 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | 218.00000 | 186 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | 3,772.00000 | 4,010 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | 2,540.00000 | 2,287 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | 44.00000 | 61 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 1,404.00000 | 1,210 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 308.00000 | 384 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 9.64690 | 9.92350 | | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | 1,028.00000 | 885 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | 1,004.00000 | 1,139 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 973.00000 | 838 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,100.00000 | 1,241 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 890.00000 | 764 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,267.00000 | 1,418 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 956.00000 | 822 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,132.00000 | 1,275 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 1,009.00000 | 869 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,036.00000 | 1,172 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 1,009.00000 | 869 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,036.00000 | 1,172 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 939.00000 | 807 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,165.00000 | 1,310 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | 478.00000 | 406 | 31.50 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | 2,854.00000 | 3,059 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | 1,047.00000 | 902 | 26.46 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | 973.00000 | 1,105 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 939.00000 | 807 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,165.00000 | 1,310 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | 831.00000 | 712 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | 1,407.00000 | 1,565 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | 816.00000 | 699 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | 1,443.00000 | 1,602 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | 845.00000 | 724 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | 1,372.00000 | 1,528 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | 803.00000 | 687 | 28.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | 1,479.00000 | 1,640 | 28.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | 763.00000 | 652 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | 1,589.00000 | 1,756 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | 703.00000 | 600 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | 1,779.00000 | 1,953 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | 649.00000 | 553 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | 1,975.00000 | 2,156 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | 659.00000 | 562 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | 1,935.00000 | 2,115 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 680.00000 | 580 | 29.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 1,857.00000 | 2,033 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 669.00000 | 571 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 1,896.00000 | 2,074 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | 738.00000 | 631 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | 1,664.00000 | 1,834 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | 750.00000 | 641 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | 1,627.00000 | 1,795 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | 714.00000 | 610 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | 1,741.00000 | 1,913 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 691.00000 | 590 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 1,818.00000 | 1,993 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 726.00000 | 620 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 1,702.00000 | 1,873 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | 776.00000 | 664 | 28.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | 1,552.00000 | 1,717 | 28.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | 803.00000 | 687 | 28.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | 1,479.00000 | 1,640 | 28.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | 750.00000 | 641 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | 1,627.00000 | 1,795 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 639.00000 | 544 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 2,015.00000 | 2,197 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | 612.00000 | 521 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | 2,128.00000 | 2,314 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 629.00000 | 536 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 2,055.00000 | 2,239 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 629.00000 | 536 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 2,055.00000 | 2,239 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 619.00000 | 527 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 2,096.00000 | 2,280 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | 574.00000 | 488 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | 2,301.00000 | 2,491 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | 610.00000 | 519 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | 2,136.00000 | 2,322 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | 600.00000 | 511 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | 2,177.00000 | 2,364 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | 557.00000 | 474 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | 2,384.00000 | 2,577 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | 591.00000 | 503 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | 2,218.00000 | 2,406 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | 583.00000 | 496 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | 2,259.00000 | 2,449 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | 1,086.00000 | 936 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | 913.00000 | 1,040 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 973.00000 | 838 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,100.00000 | 1,241 | 26.88 | 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 15/03/2010 Currency Future | 10.25 | Call | | | 906.00000 | 778 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 1,233.00000 | 1,381 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 875.00000 | 751 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 1,301.00000 | 1,454 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 431.00000 | 368 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 3,057.00000 | 3,271 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 1,193.00000 | 1,030 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 769.00000 | 883 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 583.00000 | 496 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 2,259.00000 | 2,449 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 265.00000 | 223 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 4,042.00000 | 4,276 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 1,264.00000 | 1,092 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 691.00000 | 795 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 738.00000 | 631 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 1,664.00000 | 1,834 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 283.00000 | 239 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 3,909.00000 | 4,142 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 1,315.00000 | 1,138 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 641.00000 | 741 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 295.00000 | 249 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 3,822.00000 | 4,052 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 1,340.00000 | 1,161 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 617.00000 | 714 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 680.00000 | 580 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 1,857.00000 | 2,033 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | | 302.00000 | 255 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | | 3,778.00000 | 4,008 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 1,393.00000 | 1,210 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 570.00000 | 663 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 315.00000 | 266 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 3,691.00000 | 3,919 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 541.00000 | 460 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 2,468.00000 | 2,663 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 238.00000 | 200 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 4,265.00000 | 4,503 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 1,107.00000 | 954 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 883.00000 | 1,007 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 566.00000 | 481 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 2,342.00000 | 2,534 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 549.00000 | 467 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 2,426.00000 | 2,620 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | | 244.00000 | 205 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | | 4,220.00000 | 4,458 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 541.00000 | 460 | 30.57 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 2,468.00000 | 2,663 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | 526.00000 | 447 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | 2,553.00000 | 2,750 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | 512.00000 | 435 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | 2,638.00000 | 2,838 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | 219.00000 | 183 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | 4,445.00000 | 4,686 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 1,066.00000 | 919 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 943.00000 | 1,072 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 639.00000 | 544 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 2,015.00000 | 2,197 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 549.00000 | 467 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 2,426.00000 | 2,620 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | 534.00000 | 454 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | 2,510.00000 | 2,707 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | 233.00000 | 196 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | 4,310.00000 | 4,549 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 1,147.00000 | 991 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 823.00000 | 945 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | 254.00000 | 214 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | 4,131.00000 | 4,367 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | 1,240.00000 | 1,071 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | 716.00000 | 824 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 1,289.00000 | 1,115 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 666.00000 | 768 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | 289.00000 | 244 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | 3,866.00000 | 4,097 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | 1,565.00000 | 1,367 | 24.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | 441.00000 | 520 | 24.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | 328.00000 | 278 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | 3,605.00000 | 3,831 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | 1,477.00000 | 1,286 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | 503.00000 | 589 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | 789.00000 | 675 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | 1,516.00000 | 1,678 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 691.00000 | 590 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 1,818.00000 | 1,993 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 669.00000 | 571 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 1,896.00000 | 2,074 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | 308.00000 | 260 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | 3,735.00000 | 3,963 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 726.00000 | 620 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 1,702.00000 | 1,873 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 619.00000 | 527 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 2,096.00000 | 2,280 | 29.65 | 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 15/03/2010 Currency Future | 13.60 | Call | | | 277.00000 | 233 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | | 3,953.00000 | 4,186 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | | 1,535.00000 | 1,339 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | | 461.00000 | 542 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 816.00000 | 699 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 1,443.00000 | 1,602 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 789.00000 | 675 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 1,516.00000 | 1,678 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | | 321.00000 | 272 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | | 3,648.00000 | 3,875 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | | 1,449.00000 | 1,260 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | | 525.00000 | 613 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | | 271.00000 | 228 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | | 3,998.00000 | 4,231 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | | 1,595.00000 | 1,395 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | | 421.00000 | 498 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | | 335.00000 | 284 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | | 3,562.00000 | 3,787 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | | 1,689.00000 | 1,482 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | | 365.00000 | 435 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | | 860.00000 | 737 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | | 1,336.00000 | 1,491 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | | 357.00000 | 303 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | | 3,434.00000 | 3,656 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | | 1,721.00000 | 1,512 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | | 348.00000 | 415 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 875.00000 | 751 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 1,301.00000 | 1,454 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | | 365.00000 | 310 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | | 3,391.00000 | 3,613 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | | 1,788.00000 | 1,574 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | | 314.00000 | 377 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | | 380.00000 | 323 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | | 3,307.00000 | 3,526 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | | 1,754.00000 | 1,542 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | | 331.00000 | 395 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 922.00000 | 793 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 1,199.00000 | 1,346 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 890.00000 | 764 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 1,267.00000 | 1,418 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | | 372.00000 | 316 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | | 3,349.00000 | 3,569 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | | 2,036.00000 | 1,806 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | | 212.00000 | 260 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | | 991.00000 | 853 | 26.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | 1,067.00000 | 1,206 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | 440.00000 | 375 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | 3,016.00000 | 3,229 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | 1,999.00000 | 1,772 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | 225.00000 | 275 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | 2,111.00000 | 1,878 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | 188.00000 | 231 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 1,066.00000 | 919 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 943.00000 | 1,072 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | 459.00000 | 392 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | 2,935.00000 | 3,145 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | 2,150.00000 | 1,914 | 23.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Put | | 176.00000 | 217 | 23.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 1,127.00000 | 973 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 853.00000 | 976 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | 468.00000 | 400 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | 2,895.00000 | 3,103 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | 1,891.00000 | 1,670 | 23.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | 267.00000 | 323 | 23.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 956.00000 | 822 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,132.00000 | 1,275 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | 922.00000 | 793 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | 1,199.00000 | 1,346 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | 405.00000 | 345 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | 3,181.00000 | 3,398 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | 2,073.00000 | 1,842 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | 200.00000 | 245 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | 1,047.00000 | 902 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | 973.00000 | 1,105 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | 449.00000 | 384 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | 2,976.00000 | 3,187 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | 0.00000 | 1,951 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | 0.00000 | 204 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | 0.00000 | 954 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | 0.00000 | 1,007 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 9.73580 | 10.01450 | | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | 1,155.00000 | 1,012 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | 1,141.00000 | 1,277 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | 1,102.00000 | 965 | 26.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | 1,237.00000 | 1,379 | 26.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 1,019.00000 | 892 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 1,405.00000 | 1,556 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Call | | 1,084.00000 | 950 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | 1,270.00000 | 1,414 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 1,137.00000 | 996 | 26.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 1,173.00000 | 1,310 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | 626.00000 | 549 | 30.53 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | 2,762.00000 | 2,964 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 1,407.00000 | 1,237 | 25.46 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 793.00000 | 902 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | 2,246.00000 | 2,017 | 23.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | 231.00000 | 281 | 23.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | 1,274.00000 | 1,117 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | 959.00000 | 1,082 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | 1,233.00000 | 1,081 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | 1,018.00000 | 1,145 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 1,193.00000 | 1,046 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,079.00000 | 1,210 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | 1,119.00000 | 980 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | 1,205.00000 | 1,345 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 1,051.00000 | 920 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,337.00000 | 1,484 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | 590.00000 | 501 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | 2,975.00000 | 3,165 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | 2,209.00000 | 1,983 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | 245.00000 | 297 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | 1,253.00000 | 1,099 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | 989.00000 | 1,113 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | 1,213.00000 | 1,063 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | 1,048.00000 | 1,177 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | 1,174.00000 | 1,029 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | 1,110.00000 | 1,243 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | 1,068.00000 | 935 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | 1,303.00000 | 1,449 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | 1,035.00000 | 906 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | 1,370.00000 | 1,520 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | 579.00000 | 491 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | 3,015.00000 | 3,206 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | 2,103.00000 | 1,882 | 23.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | 288.00000 | 346 | 23.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 1,193.00000 | 1,046 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,079.00000 | 1,210 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 1,051.00000 | 920 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,337.00000 | 1,484 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | 989.00000 | 865 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | 1,474.00000 | 1,629 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | 549.00000 | 465 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | 3,134.00000 | 3,329 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | 2,001.00000 | 1,786 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | 336.00000 | 401 | 23.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 1,137.00000 | 996 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 1,173.00000 | 1,310 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 1,035.00000 | 906 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 1,370.00000 | 1,520 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | | 1,004.00000 | 878 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | | 1,439.00000 | 1,593 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | | 974.00000 | 852 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | | 1,509.00000 | 1,666 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 945.00000 | 826 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 1,580.00000 | 1,741 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 520.00000 | 439 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 3,255.00000 | 3,453 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 2,138.00000 | 1,915 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 273.00000 | 329 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 1,213.00000 | 1,063 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,048.00000 | 1,177 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 559.00000 | 473 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 3,094.00000 | 3,288 | 30.53 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | | | 13.66400 | | 13.71100 | | 22.23 | 355,264.00 | 26 | 16,096.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Call | | | 546.00000 | 521 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Put | | | 535.00000 | 557 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | | 489.00000 | 467 | 22.95 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | | 628.00000 | 653 | 22.95 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | | 424.00000 | 405 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | | 763.00000 | 791 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Call | | | 455.00000 | 435 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Put | | | 694.00000 | 721 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | | 472.00000 | 451 | 23.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | | 661.00000 | 687 | 23.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Call | | | 439.00000 | 420 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Put | | | 728.00000 | 756 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | | 472.00000 | 451 | 23.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | | 661.00000 | 687 | 23.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 396.00000 | 378 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 835.00000 | 864 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Call | | | 382.00000 | 365 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Put | | | 871.00000 | 901 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Call | | | 370.00000 | 353 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Put | | | 909.00000 | 939 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | | 357.00000 | 341 | 24.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | | 946.00000 | 977 | 24.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Call | | | 410.00000 | 391 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Put | | | 799.00000 | 827 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 264.00000 | 247 | 24.88 | 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 12/06/2009 Currency Future | 14.65 | Put | | | 1,203.00000 | 1,233 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 205.00000 | 192 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,394.00000 | 1,428 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 121.00000 | 111 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 1,810.00000 | 1,847 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 167.00000 | 155 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 1,556.00000 | 1,591 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Call | | | 185.00000 | 173 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Put | | | 1,474.00000 | 1,509 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 176.00000 | 164 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,515.00000 | 1,550 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 205.00000 | 192 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,394.00000 | 1,428 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 334.00000 | 315 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,023.00000 | 1,051 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 290.00000 | 273 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,129.00000 | 1,159 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Call | | | 251.00000 | 235 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Put | | | 1,240.00000 | 1,271 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 227.00000 | 212 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,316.00000 | 1,348 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 216.00000 | 202 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,355.00000 | 1,388 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Call | | | 195.00000 | 182 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,434.00000 | 1,468 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 264.00000 | 247 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,203.00000 | 1,233 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Call | | | 239.00000 | 224 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Put | | | 1,278.00000 | 1,310 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 277.00000 | 260 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,166.00000 | 1,196 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 277.00000 | 260 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,166.00000 | 1,196 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Call | | | 304.00000 | 286 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Put | | | 1,093.00000 | 1,122 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 345.00000 | 330 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 984.00000 | 1,016 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Call | | | 319.00000 | 300 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,058.00000 | 1,086 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 127.00000 | 118 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,766.00000 | 1,804 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 158.00000 | 147 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,597.00000 | 1,633 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 127.00000 | 118 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,766.00000 | 1,804 | 24.88 | 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 12/06/2009 Currency Future | 15.05 | Call | | | 176.00000 | 164 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,515.00000 | 1,550 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Call | | | 114.00000 | 105 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Put | | | 1,853.00000 | 1,891 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Call | | | 142.00000 | 132 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Put | | | 1,681.00000 | 1,718 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 396.00000 | 378 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 835.00000 | 864 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 216.00000 | 202 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,355.00000 | 1,388 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Call | | | 150.00000 | 139 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Put | | | 1,639.00000 | 1,675 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 102.00000 | 94 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 1,941.00000 | 1,980 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 68.00000 | 62 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,257.00000 | 2,298 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 50.00000 | 45 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 2,489.00000 | 2,531 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 72.00000 | 66 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,211.00000 | 2,252 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 91.00000 | 83 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,030.00000 | 2,069 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Call | | | 86.00000 | 79 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Put | | | 2,075.00000 | 2,115 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 96.00000 | 88 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 1,985.00000 | 2,024 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Call | | | 81.00000 | 74 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Put | | | 2,120.00000 | 2,160 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 96.00000 | 88 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 1,985.00000 | 2,024 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 39.00000 | 35 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 2,678.00000 | 2,721 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 60.00000 | 55 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 2,349.00000 | 2,391 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 53.00000 | 48 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 2,442.00000 | 2,484 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Call | | | 32.00000 | 29 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Put | | | 2,821.00000 | 2,865 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 47.00000 | 42 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 2,536.00000 | 2,578 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 36.00000 | 33 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,725.00000 | 2,769 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 28.00000 | 25 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 2,917.00000 | 2,961 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 25.00000 | 22 | 24.88 | 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 12/06/2009 Currency Future | 16.70 | Put | | 3,014.00000 | 3,058 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Call | | 23.00000 | 21 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Put | | 3,062.00000 | 3,107 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | 34.00000 | 31 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | 2,773.00000 | 2,817 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Call | | 44.00000 | 40 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Put | | 2,583.00000 | 2,626 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | 22.00000 | 19 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | 3,111.00000 | 3,155 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | 13.00000 | 12 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | 3,452.00000 | 3,498 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | 15.00000 | 14 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | 3,354.00000 | 3,400 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Call | | 8.00000 | 7 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Put | | 3,797.00000 | 3,843 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Call | | 5.00000 | 5 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Put | | 4,094.00000 | 4,141 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | 2.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | 4,691.00000 | 4,738 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Call | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Put | | 5,290.00000 | 5,337 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Call | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Put | | 5,440.00000 | 5,487 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Call | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Put | | 5,090.00000 | 5,137 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Call | | 2.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Put | | 4,641.00000 | 4,688 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Call | | 3.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Put | | 4,542.00000 | 4,588 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Call | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Put | | 5,040.00000 | 5,087 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Call | | 12.00000 | 10 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Put | | 3,551.00000 | 3,596 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | 41.00000 | 37 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | 2,630.00000 | 2,673 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | 76.00000 | 70 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | 2,165.00000 | 2,206 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | 167.00000 | 155 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | 1,556.00000 | 1,591 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | 135.00000 | 125 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | 1,724.00000 | 1,761 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | 121.00000 | 111 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | 1,810.00000 | 1,847 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Call | | 108.00000 | 99 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Put | | 1,897.00000 | 1,935 | 24.88 | 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 12/06/2009 Currency Future | 14.80 | Call | | | 227.00000 | 212 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,316.00000 | 1,348 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 135.00000 | 125 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,724.00000 | 1,761 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 158.00000 | 147 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,597.00000 | 1,633 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 102.00000 | 94 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 1,941.00000 | 1,980 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 76.00000 | 70 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,165.00000 | 2,206 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 68.00000 | 62 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,257.00000 | 2,298 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 91.00000 | 83 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,030.00000 | 2,069 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 47.00000 | 42 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 2,536.00000 | 2,578 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 68.00000 | 62 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,257.00000 | 2,298 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 53.00000 | 48 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 2,442.00000 | 2,484 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Call | | | 64.00000 | 58 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Put | | | 2,303.00000 | 2,344 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Call | | | 56.00000 | 51 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Put | | | 2,395.00000 | 2,437 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 36.00000 | 33 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,725.00000 | 2,769 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 60.00000 | 55 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 2,349.00000 | 2,391 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 41.00000 | 37 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 2,630.00000 | 2,673 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 28.00000 | 25 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 2,917.00000 | 2,961 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 22.00000 | 19 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 3,111.00000 | 3,155 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 25.00000 | 22 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,014.00000 | 3,058 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 19.00000 | 17 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 3,208.00000 | 3,253 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Call | | | 16.00000 | 15 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Put | | | 3,305.00000 | 3,351 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 19.00000 | 17 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 3,208.00000 | 3,253 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 14.00000 | 13 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 3,403.00000 | 3,449 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Call | | | 30.00000 | 27 | 24.88 | 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 12/06/2009 Currency Future | 16.55 | Put | | | 2,869.00000 | 2,913 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 26.00000 | 24 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 2,965.00000 | 3,010 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 20.00000 | 18 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 3,159.00000 | 3,204 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Call | | | 18.00000 | 16 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Put | | | 3,257.00000 | 3,302 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 50.00000 | 45 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 2,489.00000 | 2,531 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 39.00000 | 35 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 2,678.00000 | 2,721 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 20.00000 | 18 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 3,159.00000 | 3,204 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 10.00000 | 9 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 3,649.00000 | 3,695 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Call | | | 9.00000 | 8 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Put | | | 3,748.00000 | 3,794 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 8.00000 | 7 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 3,847.00000 | 3,893 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Call | | | 6.00000 | 6 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Put | | | 3,945.00000 | 3,992 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 2.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 4,741.00000 | 4,788 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Call | | | 2.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Put | | | 4,841.00000 | 4,887 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 4,940.00000 | 4,987 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 5,140.00000 | 5,187 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Put | | | 5,240.00000 | 5,287 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 5,340.00000 | 5,387 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Call | | | 5.00000 | 4 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Put | | | 4,144.00000 | 4,190 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 4.00000 | 4 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 4,243.00000 | 4,290 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Call | | | 4.00000 | 3 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Put | | | 4,343.00000 | 4,389 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 3.00000 | 3 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 4,442.00000 | 4,489 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 4.00000 | 4 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 4,243.00000 | 4,290 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 3.00000 | 3 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 4,442.00000 | 4,489 | 24.88 | 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 12/06/2009 Currency Future | 18.45 | Call | | | 2.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 4,741.00000 | 4,788 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 4,940.00000 | 4,987 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Call | | | 2.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Put | | | 4,791.00000 | 4,838 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Call | | | 2.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Put | | | 4,891.00000 | 4,937 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Put | | | 4,990.00000 | 5,037 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 5,190.00000 | 5,237 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Put | | | 5,390.00000 | 5,437 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Call | | | 1.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Put | | | 5,490.00000 | 5,536 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 5,140.00000 | 5,187 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 5,340.00000 | 5,387 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Call | | | 1.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Put | | | 5,540.00000 | 5,586 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Call | | | 0.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Put | | | 5,639.00000 | 5,686 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Call | | | 0.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Put | | | 5,739.00000 | 5,786 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Call | | | 0.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Put | | | 5,839.00000 | 5,886 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 1.00000 | 1 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 5,190.00000 | 5,237 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Call | | | 0.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Put | | | 5,589.00000 | 5,636 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Call | | | 0.00000 | 0 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Put | | | 5,689.00000 | 5,736 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 9.00000 | 8 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 3,698.00000 | 3,744 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Call | | | 7.00000 | 6 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Put | | | 3,896.00000 | 3,942 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Call | | | 6.00000 | 5 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Put | | | 3,995.00000 | 4,041 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 4.00000 | 4 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 4,193.00000 | 4,240 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Call | | | 4.00000 | 3 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Put | | | 4,293.00000 | 4,339 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Call | | | 3.00000 | 3 | 24.88 | 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 12/06/2009 Currency Future | 18.10 | Put | | | 4,392.00000 | 4,439 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Call | | | 3.00000 | 2 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Put | | | 4,492.00000 | 4,538 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 14.00000 | 13 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 3,403.00000 | 3,449 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Call | | | 12.00000 | 11 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Put | | | 3,501.00000 | 3,547 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Call | | | 11.00000 | 9 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Put | | | 3,600.00000 | 3,645 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 9.00000 | 8 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 3,698.00000 | 3,744 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 4.00000 | 4 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 4,193.00000 | 4,240 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 26.00000 | 24 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 2,965.00000 | 3,010 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 13.00000 | 12 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 3,452.00000 | 3,498 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 15.00000 | 14 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 3,354.00000 | 3,400 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 10.00000 | 9 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 3,649.00000 | 3,695 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 8.00000 | 7 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 3,847.00000 | 3,893 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 34.00000 | 31 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,773.00000 | 2,817 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 72.00000 | 66 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,211.00000 | 2,252 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 290.00000 | 273 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,129.00000 | 1,159 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Call | | | 526.00000 | 503 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Put | | | 565.00000 | 589 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | | 424.00000 | 405 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | | 763.00000 | 791 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 507.00000 | 485 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 596.00000 | 621 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 334.00000 | 315 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,023.00000 | 1,051 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Call | | | 631.00000 | 604 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Put | | | 420.00000 | 440 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Call | | | 587.00000 | 561 | 22.05 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Put | | | 476.00000 | 497 | 22.05 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 507.00000 | 485 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 596.00000 | 621 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | | 566.00000 | 541 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | | 505.00000 | 527 | 22.23 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | | 489.00000 | 467 | 22.95 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | | 628.00000 | 653 | 22.95 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 345.00000 | 330 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 984.00000 | 1,016 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | | 357.00000 | 341 | 24.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | | 946.00000 | 977 | 24.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 608.00000 | 582 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 447.00000 | 468 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | | 566.00000 | 541 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | | 505.00000 | 527 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Call | | | 655.00000 | 626 | 21.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Put | | | 394.00000 | 412 | 21.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 608.00000 | 582 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 447.00000 | 468 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Call | | | 0.00000 | 701 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Put | | | 0.00000 | 337 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | | 0.00000 | 650 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | | 0.00000 | 386 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 13.86660 | | 13.91860 | | 23.23 | 0.00 | 0 | 3,466.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | | 884.00000 | 852 | 23.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | | 865.00000 | 885 | 23.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 828.00000 | 798 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 959.00000 | 981 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 760.00000 | 732 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 1,091.00000 | 1,115 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 776.00000 | 748 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,057.00000 | 1,081 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 810.00000 | 780 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 991.00000 | 1,014 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 810.00000 | 780 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 991.00000 | 1,014 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 728.00000 | 702 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 1,160.00000 | 1,185 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | | 698.00000 | 673 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | | 1,230.00000 | 1,256 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 684.00000 | 659 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,265.00000 | 1,292 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 744.00000 | 717 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,125.00000 | 1,150 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 572.00000 | 546 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,503.00000 | 1,529 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 496.00000 | 472 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,678.00000 | 1,706 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 370.00000 | 350 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,051.00000 | 2,083 | 24.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 429.00000 | 407 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,861.00000 | 1,890 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 455.00000 | 432 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 1,787.00000 | 1,816 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 482.00000 | 459 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,714.00000 | 1,742 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 572.00000 | 546 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,503.00000 | 1,529 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 657.00000 | 628 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,338.00000 | 1,361 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 605.00000 | 578 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,436.00000 | 1,461 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 496.00000 | 472 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,678.00000 | 1,706 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 526.00000 | 501 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,607.00000 | 1,634 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 556.00000 | 530 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,538.00000 | 1,564 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 511.00000 | 486 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,642.00000 | 1,670 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 541.00000 | 515 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,572.00000 | 1,599 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 588.00000 | 561 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,470.00000 | 1,495 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 556.00000 | 530 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,538.00000 | 1,564 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 442.00000 | 419 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 1,823.00000 | 1,853 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 469.00000 | 445 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 1,750.00000 | 1,779 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | | 622.00000 | 594 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | | 1,403.00000 | 1,427 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 429.00000 | 407 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,861.00000 | 1,890 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 370.00000 | 350 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,051.00000 | 2,083 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | | 404.00000 | 383 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | | 1,936.00000 | 1,967 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | | 359.00000 | 339 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | | 2,090.00000 | 2,122 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Call | | | 348.00000 | 329 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | | 2,129.00000 | 2,162 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | | 393.00000 | 372 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | | 1,974.00000 | 2,005 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 713.00000 | 687 | 24.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,195.00000 | 1,220 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 327.00000 | 309 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,209.00000 | 2,242 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 639.00000 | 611 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,370.00000 | 1,394 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 588.00000 | 561 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,470.00000 | 1,495 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 417.00000 | 395 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 1,898.00000 | 1,928 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 744.00000 | 717 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,125.00000 | 1,150 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 846.00000 | 815 | 23.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 927.00000 | 949 | 23.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | | 865.00000 | 833 | 23.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | | 896.00000 | 917 | 23.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | | 793.00000 | 764 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | | 1,024.00000 | 1,047 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | | 670.00000 | 646 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | | 1,302.00000 | 1,329 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 442.00000 | 419 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 1,823.00000 | 1,853 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 307.00000 | 290 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 2,289.00000 | 2,323 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 417.00000 | 395 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 1,898.00000 | 1,928 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 327.00000 | 309 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,209.00000 | 2,242 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 307.00000 | 290 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 2,289.00000 | 2,323 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | | 289.00000 | 272 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | | 2,370.00000 | 2,405 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | | 271.00000 | 255 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | | 2,453.00000 | 2,488 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 511.00000 | 486 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,642.00000 | 1,670 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 381.00000 | 360 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,012.00000 | 2,044 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | | 337.00000 | 318 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | | 2,169.00000 | 2,202 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 381.00000 | 360 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,012.00000 | 2,044 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | | 317.00000 | 299 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | | 2,249.00000 | 2,282 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | | 298.00000 | 281 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | | 2,329.00000 | 2,364 | 24.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | 280.00000 | 263 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | 2,411.00000 | 2,447 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 713.00000 | 687 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,195.00000 | 1,220 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Call | | 239.00000 | 224 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Put | | 2,620.00000 | 2,657 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 793.00000 | 764 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 1,024.00000 | 1,047 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 639.00000 | 611 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,370.00000 | 1,394 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | 482.00000 | 459 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | 1,714.00000 | 1,742 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | 657.00000 | 628 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | 1,338.00000 | 1,361 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Call | | 943.00000 | 911 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Put | | 775.00000 | 794 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 904.00000 | 871 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 835.00000 | 855 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | 828.00000 | 798 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | 959.00000 | 981 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 670.00000 | 646 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,302.00000 | 1,329 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 924.00000 | 891 | 23.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 805.00000 | 824 | 23.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 884.00000 | 852 | 23.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 865.00000 | 885 | 23.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Call | | 963.00000 | 931 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Put | | 745.00000 | 764 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 984.00000 | 951 | 22.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 715.00000 | 735 | 22.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 904.00000 | 871 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 835.00000 | 855 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | 728.00000 | 702 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | 1,160.00000 | 1,185 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Call | | 0.00000 | 1,014 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Put | | 0.00000 | 648 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 0.00000 | 972 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 0.00000 | 705 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 0.00000 | 891 | 23.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 0.00000 | 824 | 23.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | | | 14.04950 | 14.10790 | | 24.68 | 0.00 | 0 | 5.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | 1,166.00000 | 1,138 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | 1,159.00000 | 1,188 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | 1,111.00000 | 1,084 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | 1,253.00000 | 1,284 | 25.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | 1,042.00000 | 1,017 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | 1,385.00000 | 1,417 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | 1,076.00000 | 1,049 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | 1,318.00000 | 1,350 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | 1,093.00000 | 1,066 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | 1,285.00000 | 1,317 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | 1,059.00000 | 1,033 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | 1,351.00000 | 1,383 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | 1,026.00000 | 1,001 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | 1,418.00000 | 1,451 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | 898.00000 | 872 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | 1,690.00000 | 1,722 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | 916.00000 | 890 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | 1,659.00000 | 1,690 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | 995.00000 | 970 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | 1,487.00000 | 1,521 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | 964.00000 | 941 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | 1,556.00000 | 1,591 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | 935.00000 | 908 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | 1,627.00000 | 1,658 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | 863.00000 | 837 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | 1,755.00000 | 1,788 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | 829.00000 | 804 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | 1,821.00000 | 1,854 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | 796.00000 | 771 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | 1,888.00000 | 1,922 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | 674.00000 | 652 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | 2,166.00000 | 2,203 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | 1,166.00000 | 1,138 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | 1,159.00000 | 1,188 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | 1,129.00000 | 1,101 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | 1,221.00000 | 1,252 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | 1,246.00000 | 1,215 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | 1,038.00000 | 1,065 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | 1,205.00000 | 1,175 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | 1,097.00000 | 1,126 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | 995.00000 | 970 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | 1,487.00000 | 1,521 | 25.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | 1,186.00000 | 1,156 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | 1,128.00000 | 1,157 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | 1,148.00000 | 1,119 | 24.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | 1,190.00000 | 1,220 | 24.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | 1,010.00000 | 985 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | 1,452.00000 | 1,486 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | 979.00000 | 955 | 25.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,521.00000 | 1,556 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 949.00000 | 926 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 1,592.00000 | 1,627 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 812.00000 | 787 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 1,854.00000 | 1,888 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 1,265.00000 | 1,235 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,007.00000 | 1,036 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 1,225.00000 | 1,195 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,068.00000 | 1,095 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 1,186.00000 | 1,156 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,128.00000 | 1,157 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 1,148.00000 | 1,119 | 24.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,190.00000 | 1,220 | 24.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 1,010.00000 | 985 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,452.00000 | 1,486 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 881.00000 | 855 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 1,723.00000 | 1,755 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 979.00000 | 955 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,521.00000 | 1,556 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 846.00000 | 820 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 1,788.00000 | 1,821 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | | 1,285.00000 | 1,256 | 24.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | | 977.00000 | 1,006 | 24.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 1,246.00000 | 1,215 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,038.00000 | 1,065 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 1,059.00000 | 1,033 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,351.00000 | 1,383 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 898.00000 | 872 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,690.00000 | 1,722 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 0.00000 | 1,295 | 24.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 0.00000 | 946 | 24.03 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | | | 12.46820 | | 12.61670 | | 22.73 | 8,565,653.40 | 687 | 18,876.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 507.00000 | 450 | 23.29 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 490.00000 | 582 | 23.29 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 432.00000 | 385 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 616.00000 | 717 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Call | | | 371.00000 | 319 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Put | | | 754.00000 | 850 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Call | | | 385.00000 | 335 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Put | | | 719.00000 | 817 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 272.00000 | 231 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 955.00000 | 1,063 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | | 258.00000 | 219 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | | 991.00000 | 1,101 | 24.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 13.25 | Call | | | 287.00000 | 244 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Put | | | 920.00000 | 1,026 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Call | | | 303.00000 | 258 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Put | | | 886.00000 | 990 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | | 319.00000 | 272 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | | 852.00000 | 954 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | | 319.00000 | 272 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | | 852.00000 | 954 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | | 353.00000 | 303 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | | 786.00000 | 884 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Call | | | 219.00000 | 184 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Put | | | 1,102.00000 | 1,216 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 184.00000 | 155 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 1,218.00000 | 1,337 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 174.00000 | 146 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 1,257.00000 | 1,378 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 244.00000 | 207 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 1,028.00000 | 1,139 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | | 258.00000 | 219 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | | 991.00000 | 1,101 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | | 353.00000 | 303 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | | 786.00000 | 884 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 416.00000 | 371 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 649.00000 | 753 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 335.00000 | 287 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 819.00000 | 919 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 400.00000 | 353 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 684.00000 | 785 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Call | | | 231.00000 | 195 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Put | | | 1,065.00000 | 1,177 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 184.00000 | 155 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 1,218.00000 | 1,337 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 174.00000 | 146 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 1,257.00000 | 1,378 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 155.00000 | 129 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 1,338.00000 | 1,461 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 137.00000 | 114 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,420.00000 | 1,546 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 195.00000 | 164 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 1,179.00000 | 1,296 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 272.00000 | 231 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 955.00000 | 1,063 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 207.00000 | 174 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 1,140.00000 | 1,256 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Call | | | 129.00000 | 107 | 24.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 13.95 | Put | | 1,462.00000 | 1,589 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Call | | 121.00000 | 100 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Put | | 1,505.00000 | 1,632 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | 107.00000 | 88 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | 1,590.00000 | 1,720 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Call | | 52.00000 | 42 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Put | | 2,085.00000 | 2,224 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Call | | 48.00000 | 39 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Put | | 2,131.00000 | 2,271 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Call | | 77.00000 | 63 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Put | | 1,811.00000 | 1,945 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | 100.00000 | 83 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | 1,634.00000 | 1,765 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Call | | 146.00000 | 121 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Put | | 1,379.00000 | 1,503 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | 195.00000 | 164 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | 1,179.00000 | 1,296 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | 207.00000 | 174 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | 1,140.00000 | 1,256 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | 155.00000 | 129 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | 1,338.00000 | 1,461 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | 244.00000 | 207 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | 1,028.00000 | 1,139 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | 107.00000 | 88 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | 1,590.00000 | 1,720 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Call | | 63.00000 | 52 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Put | | 1,947.00000 | 2,083 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | 36.00000 | 29 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | 2,319.00000 | 2,461 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Call | | 23.00000 | 19 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Put | | 2,607.00000 | 2,750 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | 83.00000 | 68 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | 1,766.00000 | 1,900 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | 94.00000 | 78 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | 1,678.00000 | 1,809 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | 400.00000 | 353 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | 684.00000 | 785 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Call | | 450.00000 | 400 | 23.87 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Put | | 583.00000 | 682 | 23.87 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | 644.00000 | 571 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | 327.00000 | 403 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | 618.00000 | 549 | 22.34 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | 352.00000 | 431 | 22.34 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Call | | 671.00000 | 594 | 21.96 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Put | | 305.00000 | 376 | 21.96 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 618.00000 | 549 | 22.34 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 352.00000 | 431 | 22.34 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 527.00000 | 468 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 460.00000 | 550 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Call | | | 548.00000 | 487 | 22.91 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Put | | | 431.00000 | 519 | 22.91 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 487.00000 | 433 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 520.00000 | 614 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 797.00000 | 700 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 230.00000 | 282 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Call | | | 570.00000 | 507 | 22.73 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Put | | | 404.00000 | 489 | 22.73 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Call | | | 699.00000 | 619 | 21.80 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Put | | | 283.00000 | 351 | 21.80 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 763.00000 | 672 | 21.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 247.00000 | 303 | 21.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 731.00000 | 645 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 264.00000 | 326 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Call | | | 1,051.00000 | 938 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Put | | | 134.00000 | 170 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Call | | | 974.00000 | 866 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Put | | | 158.00000 | 198 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Call | | | 901.00000 | 797 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Put | | | 184.00000 | 229 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Call | | | 831.00000 | 731 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Put | | | 214.00000 | 263 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 594.00000 | 528 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 377.00000 | 460 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Call | | | 1,012.00000 | 901 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Put | | | 146.00000 | 183 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 937.00000 | 831 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 171.00000 | 213 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Call | | | 865.00000 | 764 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Put | | | 199.00000 | 246 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 527.00000 | 468 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 460.00000 | 550 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 763.00000 | 672 | 21.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 247.00000 | 303 | 21.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Call | | | 468.00000 | 416 | 23.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Put | | | 551.00000 | 648 | 23.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 797.00000 | 700 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 230.00000 | 282 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 731.00000 | 645 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 264.00000 | 326 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | | 1,090.00000 | 975 | 21.37 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | | 123.00000 | 157 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 937.00000 | 831 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 171.00000 | 213 | 21.37 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 487.00000 | 433 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 520.00000 | 614 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 416.00000 | 371 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 649.00000 | 753 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 507.00000 | 450 | 23.29 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 490.00000 | 582 | 23.29 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 644.00000 | 571 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 327.00000 | 403 | 22.15 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 594.00000 | 528 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 377.00000 | 460 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 432.00000 | 385 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 616.00000 | 717 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Call | | | 164.00000 | 137 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Put | | | 1,297.00000 | 1,419 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 137.00000 | 114 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,420.00000 | 1,546 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Call | | | 88.00000 | 73 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Put | | | 1,722.00000 | 1,854 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Call | | | 68.00000 | 55 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,901.00000 | 2,037 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Call | | | 59.00000 | 48 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,992.00000 | 2,130 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Call | | | 45.00000 | 36 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Put | | | 2,178.00000 | 2,318 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Call | | | 39.00000 | 31 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Put | | | 2,272.00000 | 2,413 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Call | | | 34.00000 | 27 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Put | | | 2,367.00000 | 2,509 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Call | | | 29.00000 | 23 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Put | | | 2,462.00000 | 2,605 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 72.00000 | 59 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,856.00000 | 1,991 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 55.00000 | 45 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 2,039.00000 | 2,177 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 83.00000 | 68 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,766.00000 | 1,900 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 72.00000 | 59 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,856.00000 | 1,991 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 55.00000 | 45 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 2,039.00000 | 2,177 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 42.00000 | 34 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 2,225.00000 | 2,365 | 24.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 15.00 | Call | | | 31.00000 | 25 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Put | | | 2,415.00000 | 2,557 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Call | | | 27.00000 | 22 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Put | | | 2,510.00000 | 2,653 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 20.00000 | 16 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,703.00000 | 2,848 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Call | | | 17.00000 | 14 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Put | | | 2,800.00000 | 2,945 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Call | | | 15.00000 | 12 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Put | | | 2,898.00000 | 3,043 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Call | | | 12.00000 | 10 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,996.00000 | 3,142 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 42.00000 | 34 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 2,225.00000 | 2,365 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 36.00000 | 29 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 2,319.00000 | 2,461 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 20.00000 | 16 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,703.00000 | 2,848 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 114.00000 | 94 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,547.00000 | 1,676 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 335.00000 | 287 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 819.00000 | 919 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 114.00000 | 94 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,547.00000 | 1,676 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 100.00000 | 83 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,634.00000 | 1,765 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 94.00000 | 78 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,678.00000 | 1,809 | 24.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 12.65080 | | 12.80480 | | 23.43 | 12,650.80 | 1 | 318.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 802.00000 | 739 | 23.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 798.00000 | 888 | 23.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | | 729.00000 | 672 | 24.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | | 924.00000 | 1,021 | 24.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | | 664.00000 | 600 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | | 1,059.00000 | 1,149 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 679.00000 | 618 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,025.00000 | 1,117 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 679.00000 | 618 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,025.00000 | 1,117 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | | 553.00000 | 497 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | | 1,248.00000 | 1,347 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 536.00000 | 482 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,282.00000 | 1,381 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | | 571.00000 | 513 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | | 1,216.00000 | 1,313 | 24.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 588.00000 | 530 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,184.00000 | 1,279 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 607.00000 | 547 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,152.00000 | 1,246 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 607.00000 | 547 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,152.00000 | 1,246 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Call | | 644.00000 | 582 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Put | | 1,089.00000 | 1,181 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | 488.00000 | 437 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | 1,383.00000 | 1,486 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 443.00000 | 396 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 1,488.00000 | 1,595 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 429.00000 | 383 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 1,524.00000 | 1,632 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 520.00000 | 467 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,315.00000 | 1,416 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 625.00000 | 564 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,120.00000 | 1,213 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 625.00000 | 564 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,120.00000 | 1,213 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 588.00000 | 530 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,184.00000 | 1,279 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 712.00000 | 657 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 957.00000 | 1,056 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | 473.00000 | 423 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | 1,418.00000 | 1,522 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 504.00000 | 452 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 1,349.00000 | 1,451 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 429.00000 | 383 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 1,524.00000 | 1,632 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | 415.00000 | 370 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | 1,560.00000 | 1,670 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | 402.00000 | 358 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | 1,597.00000 | 1,707 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 376.00000 | 335 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 1,671.00000 | 1,784 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 458.00000 | 409 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 1,453.00000 | 1,559 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 695.00000 | 637 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 991.00000 | 1,086 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | 352.00000 | 312 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | 1,747.00000 | 1,862 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | 223.00000 | 196 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | 2,268.00000 | 2,395 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 458.00000 | 409 | 24.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 1,453.00000 | 1,559 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 376.00000 | 335 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 1,671.00000 | 1,784 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | 329.00000 | 291 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | 1,824.00000 | 1,941 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | 307.00000 | 272 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,902.00000 | 2,021 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | 286.00000 | 253 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | 1,981.00000 | 2,102 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | 267.00000 | 235 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | 2,062.00000 | 2,185 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 520.00000 | 467 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,315.00000 | 1,416 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | 329.00000 | 291 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | 1,824.00000 | 1,941 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | 307.00000 | 272 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,902.00000 | 2,021 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | 842.00000 | 776 | 23.55 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | 738.00000 | 825 | 23.55 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | 802.00000 | 739 | 23.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | 797.00000 | 888 | 23.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | 765.00000 | 705 | 24.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | 860.00000 | 954 | 24.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | 536.00000 | 482 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | 1,282.00000 | 1,381 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | 389.00000 | 346 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | 1,634.00000 | 1,745 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | 364.00000 | 323 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | 1,709.00000 | 1,823 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | 340.00000 | 302 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | 1,785.00000 | 1,901 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 695.00000 | 637 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 991.00000 | 1,086 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | 765.00000 | 705 | 24.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | 860.00000 | 954 | 24.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | 783.00000 | 722 | 23.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | 828.00000 | 921 | 23.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Call | | 746.00000 | 688 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Put | | 892.00000 | 987 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 443.00000 | 396 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 1,488.00000 | 1,595 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 712.00000 | 657 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 957.00000 | 1,056 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 504.00000 | 452 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 1,349.00000 | 1,451 | 24.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 12.75 | Call | | 822.00000 | 757 | 23.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Put | | 767.00000 | 856 | 23.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | 882.00000 | 814 | 23.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | 678.00000 | 764 | 23.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Call | | 0.00000 | 896 | 22.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Put | | 0.00000 | 645 | 22.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Call | | 0.00000 | 855 | 23.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Put | | 0.00000 | 704 | 23.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | 0.00000 | 814 | 23.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | 0.00000 | 764 | 23.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 12.81570 | 12.97830 | | 23.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | 1,013.00000 | 947 | 24.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | 1,034.00000 | 1,132 | 24.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | 941.00000 | 881 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | 1,163.00000 | 1,266 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | 871.00000 | 804 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,293.00000 | 1,388 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | 908.00000 | 842 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | 1,229.00000 | 1,326 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | 892.00000 | 822 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | 1,263.00000 | 1,357 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | 892.00000 | 822 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | 1,263.00000 | 1,357 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | 776.00000 | 714 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | 1,448.00000 | 1,548 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | 758.00000 | 697 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Put | | 1,480.00000 | 1,582 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | 795.00000 | 731 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,416.00000 | 1,516 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | 813.00000 | 749 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | 1,385.00000 | 1,483 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | 832.00000 | 767 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | 1,354.00000 | 1,451 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | 813.00000 | 749 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | 1,385.00000 | 1,483 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | 852.00000 | 785 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | 1,323.00000 | 1,419 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | 706.00000 | 649 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | 1,578.00000 | 1,683 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | 924.00000 | 861 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | 1,196.00000 | 1,296 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | 429.00000 | 391 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | 2,301.00000 | 2,425 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | 741.00000 | 681 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | 1,512.00000 | 1,615 | 24.49 | 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 | 13.95 | Call | | | 673.00000 | 618 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,645.00000 | 1,752 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 642.00000 | 588 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,713.00000 | 1,822 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | | 611.00000 | 559 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,783.00000 | 1,894 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | | 582.00000 | 532 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | | 1,853.00000 | 1,966 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 908.00000 | 842 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,229.00000 | 1,326 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 871.00000 | 804 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,293.00000 | 1,388 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 723.00000 | 664 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 1,545.00000 | 1,649 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 690.00000 | 633 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,611.00000 | 1,717 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | | 657.00000 | 603 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | | 1,679.00000 | 1,787 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 994.00000 | 930 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,066.00000 | 1,165 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 958.00000 | 897 | 24.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,130.00000 | 1,232 | 24.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 776.00000 | 714 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 1,448.00000 | 1,548 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 958.00000 | 897 | 24.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,130.00000 | 1,232 | 24.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 706.00000 | 649 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,578.00000 | 1,683 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 976.00000 | 914 | 24.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,098.00000 | 1,198 | 24.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 723.00000 | 664 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 1,545.00000 | 1,649 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 690.00000 | 633 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,611.00000 | 1,717 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | | 626.00000 | 574 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,748.00000 | 1,858 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 642.00000 | 588 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,713.00000 | 1,822 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | | 1,031.00000 | 965 | 23.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | | 1,003.00000 | 1,099 | 23.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 1,051.00000 | 983 | 23.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 973.00000 | 1,067 | 23.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 976.00000 | 914 | 24.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,098.00000 | 1,198 | 24.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 795.00000 | 731 | 24.49 | 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 | 13.60 | Put | | | 1,416.00000 | 1,516 | 24.49 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | | 1,091.00000 | 1,020 | 23.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | | 913.00000 | 1,005 | 23.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 1,051.00000 | 983 | 23.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 973.00000 | 1,067 | 23.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | | 0.00000 | 1,120 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | | 0.00000 | 854 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 0.00000 | 1,080 | 23.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 0.00000 | 914 | 23.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | | 0.00000 | 1,040 | 23.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | | 0.00000 | 974 | 23.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | | 0.00000 | 1,001 | 23.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | | 0.00000 | 1,036 | 23.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 0.00000 | 930 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 0.00000 | 1,165 | 24.19 | 0.00 | 0 | 0.00 |
| AL13 On 07/05/2009 Index Future | | | 242.16700 | | 241.78000 | | 0.00 | 0.00 | 0 | 7.00 |
| ALBI On 07/05/2009 Index Future | | | 290.70200 | | 288.73300 | | 0.00 | 31,977,220.00 | 11 | 697.00 |
| ALBI On 06/08/2009 Index Future | | | 296.54400 | | 294.57200 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/11/2009 Index Future | | | 288.20200 | | 286.26700 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/05/2009 Index Future | | | 124.13600 | | 123.72100 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 126.63000 | | 126.22200 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 05/11/2009 Index Future | | | 128.87800 | | 128.46100 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/05/2009 jGovi | | | 292.60500 | | 290.69800 | | 0.00 | 0.00 | 0 | 186.00 |
| GOVI On 06/08/2009 jGovi | | | 298.48550 | | 296.57700 | | 0.00 | 0.00 | 0 | 6.00 |
| GOVI On 05/11/2009 jGovi | | | 303.78450 | | 301.83700 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/05/2009 Index Future | | | 345.77700 | | 345.77700 | | 0.00 | 0.00 | 0 | 2.00 |
| ILBI On 06/08/2009 Index Future | | | 354.56200 | | 354.56200 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 05/11/2009 Index Future | | | 363.34800 | | 363.34800 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.71200 | | 7.74900 | | 32.88 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.40700 | | 8.52500 | | 32.88 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.07600 | | 8.16800 | | 32.88 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.47400 | | 8.58600 | | 32.88 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| J203 On 15/09/2017 jSwap | | | 8.51300 | | 8.62700 | | 32.88 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.60200 | | 8.71200 | | 32.88 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.54700 | | 8.65600 | | 32.88 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 8.02900 | | 8.01800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 6.93200 | | 6.97300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 6.91600 | | 6.95300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/05/2009 jNote | | | 7.46800 | | 7.51800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.48100 | | 7.54400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/05/2009 jNote | | | 8.12000 | | 8.23100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 8.15900 | | 8.28200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/05/2009 jNote | | | 8.37800 | | 8.49400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 8.38200 | | 8.50400 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/04/2009 jRod | | | 9.87800 | | 9.87100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/05/2009 jRod | | | 9.39200 | | 9.37200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2009 jRod | | | 8.87000 | | 8.83500 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/05/2009 Index Future | | | 280.49700 | | 278.28800 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | 286.13400 | | 283.91500 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 05/11/2009 Index Future | | | 291.21400 | | 288.95100 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | | | 6.58300 | | 6.71900 | | 2.72 | 0.00 | 0 | 3,022.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Call | | | 3,213.00000 | 3,390 | 2.80 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Put | | | 0.00000 | 0 | 2.80 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | 6.03300 | | 6.20300 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 3,658.00000 | 3,835 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 11.00000 | 8 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 3,905.00000 | 4,082 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 7.00000 | 5 | 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 | | | 1,282.00000 | 1,281 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 61.00000 | 60 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | | | 8.04000 | | 8.16200 | | 12.10 | 0.00 | 0 | 10,171.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R157 On 07/05/2009 Bond Future | 9.00 | Call | | | 5,087.00000 | 5,662 | 12.40 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Put | | | 452.00000 | 332 | 12.40 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Call | | | 340.00000 | 433 | 11.85 | 0.00 | 0 | 386.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Put | | | 5,650.00000 | 5,049 | 11.85 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Call | | | 39.00000 | 53 | 11.70 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Put | | | 9,934.00000 | 9,254 | 11.70 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | 8.02400 | | 8.15300 | | 12.10 | 0.00 | 0 | 5,000.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 7,364.00000 | 7,888 | 12.50 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,544.00000 | 1,359 | 12.50 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | 8.11100 | | 8.24800 | | 12.00 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,925.00000 | 3,199 | 11.80 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 6,931.00000 | 6,484 | 11.80 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | 8.20900 | | 8.35600 | | 11.90 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 4,179.00000 | 4,499 | 11.75 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 7,267.00000 | 6,847 | 11.75 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | | | 8.58300 | | 8.69400 | | 24.30 | 0.00 | 0 | 13,005.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Call | | | 5,340.00000 | 6,038 | 24.51 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Put | | | 2,337.00000 | 1,917 | 24.51 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Call | | | 1,152.00000 | 1,387 | 23.90 | 0.00 | 0 | 2,500.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Put | | | 8,421.00000 | 7,537 | 23.90 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 7.25 | Call | | | 183.00000 | 232 | 23.60 | 0.00 | 0 | 4,930.00 |
| R186 On 07/05/2009 Bond Future | 7.25 | Put | | | 16,092.00000 | 15,022 | 23.60 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Call | | | 14.00000 | 18 | 23.40 | 0.00 | 0 | 97.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Put | | | 25,475.00000 | 24,361 | 23.40 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | 8.58400 | | 8.69800 | | 26.16 | 0.00 | 0 | 2,500.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 8,758.00000 | 9,422 | 26.38 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 5,816.00000 | 5,341 | 26.38 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Call | | | 2,697.00000 | 2,992 | 25.51 | 0.00 | 0 | 35.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Put | | | 15,565.00000 | 14,720 | 25.51 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | 8.63300 | | 8.75200 | | 25.33 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 10,537.00000 | 11,208 | 25.54 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 8,148.00000 | 7,644 | 25.54 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 4,360.00000 | 4,731 | 24.70 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 17,655.00000 | 16,852 | 24.70 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 8.68600 | | 8.80800 | | 27.08 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 9,065.00000 | 9,617 | 26.74 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 14,642.00000 | 14,008 | 26.74 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | | | 9.43500 | | 9.43500 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Call | | | 898.00000 | 890 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Put | | | 432.00000 | 423 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | | | 8.08500 | | 8.19700 | | 11.56 | 0.00 | 0 | 2.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R201 On 07/05/2009 Bond Future | 9.25 | Call | | | 4,825.00000 | 5,269 | 11.95 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Put | | | 225.00000 | 164 | 11.95 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 8.05800 | | 8.17700 | | 12.04 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 5,764.00000 | 6,144 | 12.45 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,240.00000 | 1,102 | 12.45 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.13000 | | 8.25600 | | 11.32 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,302.00000 | 2,500 | 11.17 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,504.00000 | 5,177 | 11.17 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.21100 | | 8.34600 | | 11.68 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 2,915.00000 | 3,128 | 11.53 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 6,345.00000 | 6,019 | 11.53 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | | | 8.42600 | | 8.54700 | | 16.67 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,632.00000 | 4,118 | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,042.00000 | 821 | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 8.41700 | | 8.54400 | | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,372.00000 | 6,851 | 17.57 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,454.00000 | 2,206 | 17.57 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 8.48600 | | 8.61900 | | 16.88 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,627.00000 | 2,872 | 16.60 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | | 9,090.00000 | 8,594 | 16.60 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | | | 8.56200 | | 8.70100 | | 17.03 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | | 5,073.00000 | 5,418 | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | | 7,821.00000 | 7,413 | 16.95 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | | | 8.47900 | | 8.60100 | | 18.16 | 0.00 | 0 | 315.00 |
| R204 On 07/05/2009 Bond Future | 8.75 | Call | | | 2,762.00000 | 3,197 | 18.32 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 8.75 | Put | | | 1,831.00000 | 1,495 | 18.32 | 0.00 | 0 | 750.00 |
| R204 On 07/05/2009 Bond Future | 7.75 | Call | | | 510.00000 | 636 | 17.94 | 0.00 | 0 | 750.00 |
| R204 On 07/05/2009 Bond Future | 7.75 | Put | | | 6,061.00000 | 5,415 | 17.94 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,711.00000 | 4,225 | 18.47 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,244.00000 | 987 | 18.47 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | | | 8.47600 | | 8.60200 | | 19.31 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,692.00000 | 7,200 | 19.95 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,791.00000 | 2,517 | 19.95 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 8.53900 | | 8.67000 | | 19.54 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | | 3,115.00000 | 3,382 | 19.38 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | | 10,538.00000 | 10,008 | 19.38 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 8.60600 | | 8.74300 | | 19.57 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | | 5,572.00000 | 5,945 | 19.70 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | | 8,848.00000 | 8,407 | 19.70 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | | | 8.03200 | | 8.15400 | | 10.29 | 0.00 | 0 | 2,834.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,418.00000 | 3,801 | 10.54 | 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 07/05/2009 Bond Future | 9.00 | Put | | 292.00000 | 214 | 10.54 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 7.99900 | 8.13000 | | 10.58 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | 4,924.00000 | 5,276 | 10.92 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | 988.00000 | 866 | 10.92 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Call | | 904.00000 | 1,024 | 10.36 | 0.00 | 0 | 300.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Put | | 5,082.00000 | 4,728 | 10.36 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.07500 | 8.21600 | | 9.85 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | 1,937.00000 | 2,123 | 9.69 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | 4,429.00000 | 4,130 | 9.69 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.16300 | 8.31400 | | 10.02 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | 2,401.00000 | 2,597 | 9.85 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | 5,085.00000 | 4,790 | 9.85 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | | | 8.57200 | 8.68300 | | 20.07 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Call | | 3,458.00000 | 3,908 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Put | | 1,453.00000 | 1,187 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 8.57300 | 8.68900 | | 21.37 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | 6,489.00000 | 6,956 | 21.73 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | 3,029.00000 | 2,757 | 21.73 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 8.63200 | 8.75200 | | 20.59 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | 2,768.00000 | 3,003 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | 10,999.00000 | 10,484 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 8.69600 | 8.82100 | | 21.77 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | 5,637.00000 | 5,985 | 21.59 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | 9,199.00000 | 8,783 | 21.59 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | | | 8.64200 | 8.74600 | | 22.12 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Call | | 2,401.00000 | 2,738 | 22.12 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Put | | 2,375.00000 | 2,024 | 22.12 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 8.65400 | 8.76300 | | 22.71 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | 6,395.00000 | 6,834 | 23.09 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | 3,308.00000 | 3,035 | 23.09 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 8.71100 | 8.82100 | | 22.78 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | 3,231.00000 | 3,473 | 22.40 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | 10,450.00000 | 9,986 | 22.40 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 8.80000 | 8.90800 | | 23.23 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | 6,283.00000 | 6,608 | 23.13 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | 8,891.00000 | 8,535 | 23.13 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | | | 8.34200 | 8.45300 | | 31.32 | 0.00 | 0 | 5,493.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Call | | 5,730.00000 | 6,423 | 31.84 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Put | | 1,287.00000 | 1,023 | 31.84 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 8.33700 | 8.45000 | | 32.45 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | 7,313.00000 | 7,888 | 32.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | | 4,823.00000 | 4,426 | 32.72 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Call | | | 4,316.00000 | 4,727 | 32.05 | 0.00 | 0 | 2,000.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Put | | | 8,312.00000 | 7,750 | 32.05 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.37000 | | 8.48600 | | 32.88 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 3,622.00000 | 3,940 | 32.06 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 15,346.00000 | 14,673 | 32.06 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | | 13,348.00000 | 14,071 | 34.25 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | | 3,770.00000 | 3,501 | 34.25 | 0.00 | 0 | 2,500.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 2,983.00000 | 3,258 | 31.92 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 17,424.00000 | 16,707 | 31.92 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | | | 8.40400 | | 8.52300 | | 33.83 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | | 6,058.00000 | 6,468 | 33.12 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | | 15,485.00000 | 14,886 | 33.12 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | | 15,920.00000 | 16,652 | 35.53 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | | 5,003.00000 | 4,727 | 35.53 | 0.00 | 0 | 0.00 |
| TRT1 On 07/05/2009 Index Future | | | 288.87300 | | 286.98600 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 294.67800 | | 292.79000 | | 0.00 | 0.00 | 0 | 100.00 |
| TRT1 On 05/11/2009 Index Future | | | 299.90900 | | 297.98300 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | | | 6.61770 | | 6.58450 | | 22.60 | 661,770.00 | 100 | 8,804.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Call | | | 259.00000 | 272 | 22.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Put | | | 274.00000 | 254 | 22.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 240.00000 | 252 | 22.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 306.00000 | 284 | 22.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | | 223.00000 | 234 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | | 339.00000 | 316 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Call | | | 208.00000 | 218 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Put | | | 374.00000 | 350 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 240.00000 | 252 | 22.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 306.00000 | 284 | 22.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | | 279.00000 | 292 | 22.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | | 244.00000 | 225 | 22.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | | 194.00000 | 203 | 24.13 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | | 409.00000 | 385 | 24.13 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | | 194.00000 | 203 | 24.13 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | | 409.00000 | 385 | 24.13 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | | 169.00000 | 176 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | | 484.00000 | 459 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | | 181.00000 | 189 | 24.53 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | | 446.00000 | 421 | 24.53 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Call | | | 300.00000 | 315 | 21.81 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Put | | | 215.00000 | 197 | 21.81 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | | 223.00000 | 234 | 23.33 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 339.00000 | 316 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | 158.00000 | 165 | 25.35 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | 523.00000 | 497 | 25.35 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | 158.00000 | 165 | 25.35 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | 523.00000 | 497 | 25.35 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | 169.00000 | 176 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | 484.00000 | 459 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | 181.00000 | 189 | 24.53 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | 446.00000 | 421 | 24.53 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | 135.00000 | 140 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | 600.00000 | 573 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Call | | 148.00000 | 154 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Put | | 563.00000 | 537 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Call | | 122.00000 | 127 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Put | | 638.00000 | 610 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | 111.00000 | 115 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | 676.00000 | 648 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | 135.00000 | 140 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | 600.00000 | 573 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | 111.00000 | 115 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | 676.00000 | 648 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 26.00000 | 27 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,242.00000 | 1,209 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 20.00000 | 21 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,336.00000 | 1,303 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Call | | 42.00000 | 44 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Put | | 1,058.00000 | 1,026 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | 66.00000 | 68 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | 881.00000 | 851 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Call | | 90.00000 | 94 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Put | | 756.00000 | 726 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | 100.00000 | 104 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | 716.00000 | 686 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | 279.00000 | 292 | 22.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | 244.00000 | 225 | 22.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 324.00000 | 340 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 189.00000 | 172 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | 349.00000 | 367 | 21.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | 165.00000 | 149 | 21.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | 349.00000 | 367 | 21.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | 165.00000 | 149 | 21.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 408.00000 | 429 | 20.85 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 123.00000 | 111 | 20.85 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | 100.00000 | 104 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | 716.00000 | 686 | 25.76 | 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 | 7.30 | Call | | 81.00000 | 85 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 797.00000 | 767 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | 66.00000 | 68 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | 881.00000 | 851 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Call | | 53.00000 | 55 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Put | | 968.00000 | 937 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Call | | 73.00000 | 76 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Put | | 839.00000 | 808 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Call | | 59.00000 | 61 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Put | | 924.00000 | 893 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 476.00000 | 499 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 91.00000 | 81 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Call | | 632.00000 | 659 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Put | | 48.00000 | 42 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Call | | 551.00000 | 577 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Put | | 67.00000 | 59 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 476.00000 | 499 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 91.00000 | 81 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 408.00000 | 429 | 20.85 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 123.00000 | 111 | 20.85 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | 591.00000 | 617 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | 57.00000 | 50 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 513.00000 | 537 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 78.00000 | 70 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Call | | 441.00000 | 463 | 20.77 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Put | | 107.00000 | 95 | 20.77 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Call | | 378.00000 | 397 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Put | | 143.00000 | 129 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 513.00000 | 537 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 78.00000 | 70 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 47.00000 | 49 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,013.00000 | 981 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Call | | 37.00000 | 39 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Put | | 1,103.00000 | 1,071 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 81.00000 | 85 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 797.00000 | 767 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 33.00000 | 34 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,149.00000 | 1,117 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 33.00000 | 34 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,149.00000 | 1,117 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 26.00000 | 27 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,242.00000 | 1,209 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 20.00000 | 21 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,336.00000 | 1,303 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Call | | 16.00000 | 16 | 25.76 | 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 | 8.00 | Put | | 1,431.00000 | 1,399 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Call | | 12.00000 | 13 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Put | | 1,528.00000 | 1,495 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 9.00000 | 10 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,625.00000 | 1,592 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Call | | 7.00000 | 7 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Put | | 1,723.00000 | 1,690 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 9.00000 | 10 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,625.00000 | 1,592 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 47.00000 | 49 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,013.00000 | 981 | 25.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 324.00000 | 340 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 189.00000 | 172 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.68060 | 6.64870 | | 23.20 | 0.00 | 0 | 140.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 412.00000 | 426 | 22.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 413.00000 | 395 | 22.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | 376.00000 | 388 | 23.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | 477.00000 | 458 | 23.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 393.00000 | 406 | 23.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 445.00000 | 426 | 23.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 359.00000 | 371 | 23.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 511.00000 | 491 | 23.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 359.00000 | 371 | 23.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 511.00000 | 491 | 23.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 393.00000 | 406 | 23.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 445.00000 | 426 | 23.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 329.00000 | 340 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 580.00000 | 559 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | 302.00000 | 312 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | 653.00000 | 631 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 329.00000 | 340 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 580.00000 | 559 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | 344.00000 | 355 | 23.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | 545.00000 | 524 | 23.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 431.00000 | 446 | 22.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 382.00000 | 365 | 22.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 412.00000 | 426 | 22.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 413.00000 | 395 | 22.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 315.00000 | 325 | 24.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 617.00000 | 595 | 24.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 290.00000 | 299 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 691.00000 | 668 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 315.00000 | 325 | 24.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 617.00000 | 595 | 24.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 290.00000 | 299 | 25.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 691.00000 | 668 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 258.00000 | 271 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 759.00000 | 740 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 273.00000 | 287 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 725.00000 | 706 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 273.00000 | 287 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 725.00000 | 706 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | 471.00000 | 487 | 22.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | 323.00000 | 306 | 22.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 243.00000 | 255 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 794.00000 | 775 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 215.00000 | 227 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 867.00000 | 846 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 493.00000 | 510 | 21.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 294.00000 | 279 | 21.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 451.00000 | 466 | 22.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 352.00000 | 335 | 22.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 258.00000 | 271 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 759.00000 | 740 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | 229.00000 | 241 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | 830.00000 | 810 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | 542.00000 | 560 | 21.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | 243.00000 | 230 | 21.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 493.00000 | 510 | 21.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 294.00000 | 279 | 21.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 215.00000 | 227 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 867.00000 | 846 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 190.00000 | 201 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 942.00000 | 920 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 243.00000 | 255 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 794.00000 | 775 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 190.00000 | 201 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 942.00000 | 920 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | 168.00000 | 178 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | 1,019.00000 | 997 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | 203.00000 | 214 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | 904.00000 | 883 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | 179.00000 | 189 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | 980.00000 | 958 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | 158.00000 | 167 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | 1,059.00000 | 1,036 | 25.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 569.00000 | 588 | 21.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 220.00000 | 207 | 21.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 517.00000 | 534 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 268.00000 | 253 | 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 |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.25 | Call | | 598.00000 | 620 | 21.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Put | | 199.00000 | 190 | 21.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 451.00000 | 466 | 22.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 352.00000 | 335 | 22.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 517.00000 | 534 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 268.00000 | 253 | 21.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.73650 | 6.70520 | | 23.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 525.00000 | 539 | 23.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 519.00000 | 502 | 23.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 489.00000 | 502 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 584.00000 | 566 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 489.00000 | 502 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 584.00000 | 566 | 23.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | 506.00000 | 520 | 23.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | 551.00000 | 533 | 23.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 472.00000 | 485 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 617.00000 | 598 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 456.00000 | 469 | 24.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 651.00000 | 632 | 24.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 544.00000 | 558 | 23.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 489.00000 | 472 | 23.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 602.00000 | 617 | 22.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 397.00000 | 381 | 22.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 564.00000 | 577 | 22.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 459.00000 | 441 | 22.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 427.00000 | 438 | 24.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 721.00000 | 701 | 24.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 400.00000 | 410 | 24.86 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 794.00000 | 773 | 24.86 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Call | | 365.00000 | 380 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | 860.00000 | 843 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | 334.00000 | 347 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | 929.00000 | 911 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 645.00000 | 662 | 21.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 340.00000 | 326 | 21.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 456.00000 | 469 | 24.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 651.00000 | 632 | 24.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 694.00000 | 717 | 21.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 289.00000 | 280 | 21.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 645.00000 | 662 | 21.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 340.00000 | 326 | 21.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 669.00000 | 687 | 21.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 314.00000 | 300 | 21.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 623.00000 | 639 | 21.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 368.00000 | 352 | 21.92 | 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 | 6.55 | Call | | 582.00000 | 597 | 22.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 427.00000 | 410 | 22.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 441.00000 | 453 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 686.00000 | 666 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 413.00000 | 424 | 24.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 758.00000 | 737 | 24.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 382.00000 | 397 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 827.00000 | 810 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 623.00000 | 639 | 21.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 368.00000 | 352 | 21.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 544.00000 | 558 | 23.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 489.00000 | 472 | 23.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 441.00000 | 453 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 686.00000 | 666 | 24.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 382.00000 | 397 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 827.00000 | 810 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | 349.00000 | 363 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | 894.00000 | 877 | 25.07 | 0.00 | 0 | 0.00 |

| | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Total for Derivatives: | | | | | | | 568,798,140.50 | 57,529 | 471,612.00 |
|-------------------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|

| | | | | | | | | | |
|---------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Grand Total: | | | | | | | 568,798,140.50 | 57,529 | 471,612.00 |
|---------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|