

Daily MTM Report

Daily summary for 31/12/2008

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| <u>i-Bonds</u> | | | | | | | | | | |
| CGR2 On 19/01/2009 Bond | | | 18.42500 | | 18.42500 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.30000 | | 7.29500 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.21000 | | 7.20000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.16000 | | 7.15000 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 11.44600 | | 11.44300 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.25500 | | 7.24500 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.31000 | | 7.30000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.31000 | | 7.30000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 7.28000 | | 7.27000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.35000 | | 7.34000 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 7.37400 | | 7.36400 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|--------|--------------|-----|---------|-----------------|----------------------|------------|-------------|---------------------|------------------|
| R209 On 31/03/2036 Bond | | | | 6.77500 | 6.76000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds: | | | | | | | | 0.00 | 0 | 0.00 |

Derivatives

| | | | | | | | | | | |
|--------------------------------------|-------|------|---------|--|-------------|-------|-------|---------------|-------|------------|
| \$ / R On 16/03/2009 Currency Future | | | 9.57150 | | 9.60020 | | 26.57 | 37,060,848.00 | 3,872 | 158,251.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Call | | | 474.00000 | 451 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Put | | | 473.00000 | 479 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.65 | Call | | | 455.00000 | 432 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.65 | Put | | | 504.00000 | 511 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.85 | Call | | | 388.00000 | 368 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.85 | Put | | | 637.00000 | 646 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.00 | Call | | | 345.00000 | 327 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.00 | Put | | | 745.00000 | 756 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Call | | | 333.00000 | 315 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Put | | | 782.00000 | 793 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Call | | | 304.00000 | 283 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Put | | | 854.00000 | 862 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Call | | | 233.00000 | 215 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Put | | | 1,033.00000 | 1,043 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Call | | | 260.00000 | 240 | 29.31 | 0.00 | 0 | 2,500.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Put | | | 959.00000 | 969 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Call | | | 246.00000 | 227 | 29.31 | 0.00 | 0 | 5,000.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Put | | | 996.00000 | 1,006 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.45 | Call | | | 220.00000 | 203 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.45 | Put | | | 1,070.00000 | 1,081 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Call | | | 233.00000 | 215 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Put | | | 1,033.00000 | 1,043 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Call | | | 186.00000 | 170 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Put | | | 1,186.00000 | 1,198 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Call | | | 197.00000 | 180 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Put | | | 1,147.00000 | 1,159 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.70 | Call | | | 166.00000 | 151 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.70 | Put | | | 1,266.00000 | 1,279 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.50 | Call | | | 208.00000 | 191 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.50 | Put | | | 1,108.00000 | 1,120 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.25 | Call | | | 274.00000 | 254 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.25 | Put | | | 924.00000 | 932 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Call | | | 333.00000 | 315 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Put | | | 782.00000 | 793 | 29.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 10.85 | Call | | | 139.00000 | 125 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Put | | | 1,389.00000 | 1,404 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.95 | Call | | | 123.00000 | 110 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.95 | Put | | | 1,473.00000 | 1,489 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Call | | | 176.00000 | 160 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Put | | | 1,226.00000 | 1,239 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.75 | Call | | | 156.00000 | 142 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.75 | Put | | | 1,306.00000 | 1,320 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Call | | | 186.00000 | 170 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Put | | | 1,186.00000 | 1,198 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Call | | | 289.00000 | 268 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Put | | | 888.00000 | 897 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Call | | | 289.00000 | 268 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Put | | | 888.00000 | 897 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Call | | | 260.00000 | 240 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Put | | | 959.00000 | 969 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Call | | | 102.00000 | 91 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Put | | | 1,602.00000 | 1,620 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.40 | Call | | | 70.00000 | 61 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.40 | Put | | | 1,869.00000 | 1,890 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.45 | Call | | | 65.00000 | 57 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.45 | Put | | | 1,915.00000 | 1,935 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.60 | Call | | | 53.00000 | 46 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.60 | Put | | | 2,053.00000 | 2,075 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.00 | Call | | | 116.00000 | 104 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.00 | Put | | | 1,516.00000 | 1,532 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 7.90 | Call | | | 1,718.00000 | 1,688 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 7.90 | Put | | | 18.00000 | 16 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.75 | Call | | | 419.00000 | 398 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.75 | Put | | | 569.00000 | 577 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Call | | | 603.00000 | 577 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Put | | | 303.00000 | 306 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.50 | Call | | | 513.00000 | 489 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.50 | Put | | | 413.00000 | 418 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Call | | | 437.00000 | 415 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Put | | | 536.00000 | 543 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Call | | | 556.00000 | 531 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Put | | | 355.00000 | 360 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Call | | | 474.00000 | 451 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Put | | | 473.00000 | 479 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Call | | | 657.00000 | 629 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Put | | | 256.00000 | 258 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.75 | Call | | | 973.00000 | 941 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.75 | Put | | | 122.00000 | 119 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Call | | | 934.00000 | 902 | 24.40 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 8.80 | Put | | | 134.00000 | 131 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Call | | | 1,092.00000 | 1,060 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Put | | | 92.00000 | 89 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Call | | | 1,092.00000 | 1,060 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Put | | | 92.00000 | 89 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Call | | | 1,133.00000 | 1,102 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Put | | | 83.00000 | 80 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.40 | Call | | | 1,261.00000 | 1,229 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.40 | Put | | | 61.00000 | 58 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Call | | | 1,218.00000 | 1,186 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Put | | | 68.00000 | 65 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.50 | Call | | | 1,175.00000 | 1,144 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.50 | Put | | | 75.00000 | 72 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Call | | | 1,349.00000 | 1,317 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Put | | | 49.00000 | 46 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Call | | | 1,133.00000 | 1,102 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Put | | | 83.00000 | 80 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Call | | | 1,577.00000 | 1,546 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Put | | | 26.00000 | 24 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Call | | | 1,484.00000 | 1,453 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Put | | | 34.00000 | 32 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.25 | Call | | | 1,393.00000 | 1,362 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.25 | Put | | | 43.00000 | 41 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Call | | | 1,305.00000 | 1,273 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Put | | | 54.00000 | 52 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Call | | | 1,052.00000 | 1,020 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Put | | | 101.00000 | 98 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Call | | | 897.00000 | 865 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Put | | | 146.00000 | 143 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Call | | | 1,305.00000 | 1,273 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Put | | | 54.00000 | 52 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Call | | | 1,218.00000 | 1,186 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Put | | | 68.00000 | 65 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Call | | | 897.00000 | 865 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Put | | | 146.00000 | 143 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.95 | Call | | | 824.00000 | 792 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.95 | Put | | | 174.00000 | 171 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.00 | Call | | | 1,623.00000 | 1,593 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.00 | Put | | | 23.00000 | 21 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Call | | | 1,530.00000 | 1,499 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Put | | | 30.00000 | 28 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Call | | | 1,439.00000 | 1,408 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Put | | | 38.00000 | 36 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Call | | | 1,012.00000 | 980 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Put | | | 112.00000 | 108 | 24.40 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 8.10 | Call | | | 1,530.00000 | 1,499 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Put | | | 30.00000 | 28 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Call | | | 1,439.00000 | 1,408 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Put | | | 38.00000 | 36 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Call | | | 1,012.00000 | 980 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Put | | | 112.00000 | 108 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Call | | | 934.00000 | 902 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Put | | | 134.00000 | 131 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Call | | | 860.00000 | 828 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Put | | | 160.00000 | 157 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Call | | | 1,577.00000 | 1,546 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Put | | | 26.00000 | 24 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Call | | | 1,484.00000 | 1,453 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Put | | | 34.00000 | 32 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Call | | | 1,052.00000 | 1,020 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Put | | | 101.00000 | 98 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Call | | | 1,349.00000 | 1,317 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Put | | | 49.00000 | 46 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.00 | Call | | | 789.00000 | 757 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.00 | Put | | | 188.00000 | 186 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Call | | | 721.00000 | 690 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Put | | | 221.00000 | 218 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Call | | | 657.00000 | 629 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Put | | | 256.00000 | 258 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Call | | | 721.00000 | 690 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Put | | | 221.00000 | 218 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Call | | | 556.00000 | 531 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Put | | | 355.00000 | 360 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Call | | | 437.00000 | 415 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Put | | | 536.00000 | 543 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Call | | | 860.00000 | 828 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Put | | | 160.00000 | 157 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Call | | | 603.00000 | 577 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Put | | | 303.00000 | 306 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Call | | | 403.00000 | 383 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Put | | | 603.00000 | 611 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Call | | | 373.00000 | 354 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Put | | | 673.00000 | 682 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Call | | | 403.00000 | 383 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Put | | | 603.00000 | 611 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Call | | | 373.00000 | 354 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Put | | | 673.00000 | 682 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Call | | | 320.00000 | 299 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Put | | | 820.00000 | 827 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.35 | Call | | | 579.00000 | 553 | 25.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 9.35 | Put | | | 329.00000 | 332 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Call | | | 534.00000 | 510 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Put | | | 384.00000 | 388 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Call | | | 493.00000 | 470 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Put | | | 443.00000 | 448 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Call | | | 359.00000 | 340 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Put | | | 709.00000 | 719 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Call | | | 304.00000 | 283 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Put | | | 854.00000 | 862 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Call | | | 197.00000 | 180 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Put | | | 1,147.00000 | 1,159 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Call | | | 176.00000 | 160 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Put | | | 1,226.00000 | 1,239 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Call | | | 109.00000 | 97 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Put | | | 1,559.00000 | 1,576 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Call | | | 96.00000 | 85 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Put | | | 1,646.00000 | 1,664 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Call | | | 147.00000 | 133 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Put | | | 1,347.00000 | 1,362 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Call | | | 131.00000 | 118 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Put | | | 1,431.00000 | 1,446 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Call | | | 147.00000 | 133 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Put | | | 1,347.00000 | 1,362 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.20 | Call | | | 90.00000 | 80 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.20 | Put | | | 1,690.00000 | 1,708 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Call | | | 79.00000 | 70 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Put | | | 1,779.00000 | 1,798 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Call | | | 79.00000 | 70 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Put | | | 1,779.00000 | 1,798 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.50 | Call | | | 61.00000 | 53 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.50 | Put | | | 1,961.00000 | 1,982 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.70 | Call | | | 47.00000 | 40 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.70 | Put | | | 2,146.00000 | 2,169 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Call | | | 41.00000 | 35 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Put | | | 2,240.00000 | 2,263 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.90 | Call | | | 35.00000 | 30 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.90 | Put | | | 2,335.00000 | 2,359 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 12.00 | Call | | | 31.00000 | 26 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 12.00 | Put | | | 2,430.00000 | 2,454 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Call | | | 109.00000 | 97 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Put | | | 1,559.00000 | 1,576 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Call | | | 96.00000 | 85 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Put | | | 1,646.00000 | 1,664 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.25 | Call | | | 85.00000 | 75 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.25 | Put | | | 1,734.00000 | 1,753 | 29.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-----------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 11.35 | Call | | | 74.00000 | 65 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.35 | Put | | | 1,824.00000 | 1,844 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.55 | Call | | | 57.00000 | 50 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.55 | Put | | | 2,007.00000 | 2,028 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.65 | Call | | | 50.00000 | 43 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.65 | Put | | | 2,100.00000 | 2,122 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.75 | Call | | | 43.00000 | 37 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.75 | Put | | | 2,193.00000 | 2,216 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.85 | Call | | | 38.00000 | 32 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.85 | Put | | | 2,288.00000 | 2,311 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Call | | | 41.00000 | 35 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Put | | | 2,240.00000 | 2,263 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Call | | | 320.00000 | 299 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Put | | | 820.00000 | 827 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Call | | | 131.00000 | 118 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Put | | | 1,431.00000 | 1,446 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Call | | | 102.00000 | 91 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Put | | | 1,602.00000 | 1,620 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Call | | | 246.00000 | 227 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Put | | | 996.00000 | 1,006 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Call | | | 139.00000 | 125 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Put | | | 1,389.00000 | 1,404 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Call | | | 359.00000 | 340 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Put | | | 709.00000 | 719 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Call | | | 493.00000 | 470 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Put | | | 443.00000 | 448 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.25 | Call | | | 630.00000 | 602 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.25 | Put | | | 279.00000 | 281 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Call | | | 534.00000 | 510 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Put | | | 384.00000 | 388 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | | | 9.75420 | | 9.78420 | | 26.68 | 97,542.00 | 10 | 4,563.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 690.00000 | 676 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 705.00000 | 722 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 671.00000 | 658 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 737.00000 | 754 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 604.00000 | 592 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 870.00000 | 888 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 604.00000 | 592 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 870.00000 | 888 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 573.00000 | 562 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 939.00000 | 958 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 559.00000 | 544 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 975.00000 | 990 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 505.00000 | 490 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,070.00000 | 1,086 | 28.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 424.00000 | 411 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 1,239.00000 | 1,257 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 424.00000 | 411 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 1,239.00000 | 1,257 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Call | | | 455.00000 | 441 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Put | | | 1,171.00000 | 1,187 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 409.00000 | 396 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 1,275.00000 | 1,292 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 439.00000 | 426 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 1,205.00000 | 1,222 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 367.00000 | 355 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 1,383.00000 | 1,401 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Call | | | 394.00000 | 382 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Put | | | 1,310.00000 | 1,328 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 341.00000 | 330 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 1,457.00000 | 1,476 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Call | | | 471.00000 | 457 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Put | | | 1,137.00000 | 1,153 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 522.00000 | 508 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 1,038.00000 | 1,054 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Call | | | 540.00000 | 525 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Put | | | 1,006.00000 | 1,021 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 305.00000 | 295 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 1,571.00000 | 1,590 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 282.00000 | 273 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 1,648.00000 | 1,669 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 354.00000 | 342 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 1,419.00000 | 1,438 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 367.00000 | 355 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 1,383.00000 | 1,401 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 439.00000 | 426 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 1,205.00000 | 1,222 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Call | | | 328.00000 | 318 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Put | | | 1,494.00000 | 1,513 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 488.00000 | 474 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,103.00000 | 1,119 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 488.00000 | 474 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,103.00000 | 1,119 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 242.00000 | 234 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 1,808.00000 | 1,829 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Call | | | 191.00000 | 184 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Put | | | 2,057.00000 | 2,080 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Call | | | 183.00000 | 176 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Put | | | 2,099.00000 | 2,122 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Call | | | 162.00000 | 156 | 28.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 11.85 | Put | | | 2,228.00000 | 2,252 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Call | | | 272.00000 | 262 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Put | | | 1,688.00000 | 1,708 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 354.00000 | 342 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 1,419.00000 | 1,438 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 636.00000 | 624 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 802.00000 | 820 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Call | | | 807.00000 | 793 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Put | | | 523.00000 | 539 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 728.00000 | 714 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 644.00000 | 660 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 653.00000 | 641 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 769.00000 | 787 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 767.00000 | 753 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 583.00000 | 599 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 690.00000 | 676 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 705.00000 | 722 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 851.00000 | 836 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 467.00000 | 482 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 1,129.00000 | 1,106 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 295.00000 | 302 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 1,129.00000 | 1,106 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 295.00000 | 302 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 1,233.00000 | 1,208 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 249.00000 | 254 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Call | | | 1,269.00000 | 1,244 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Put | | | 234.00000 | 240 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 1,305.00000 | 1,280 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 221.00000 | 226 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 1,379.00000 | 1,354 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 195.00000 | 199 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 1,342.00000 | 1,316 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 208.00000 | 212 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 1,495.00000 | 1,468 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 160.00000 | 164 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 1,342.00000 | 1,316 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 208.00000 | 212 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Call | | | 1,198.00000 | 1,174 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Put | | | 264.00000 | 269 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Call | | | 1,656.00000 | 1,629 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Put | | | 121.00000 | 124 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Call | | | 1,574.00000 | 1,547 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Put | | | 140.00000 | 143 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 1,417.00000 | 1,391 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 183.00000 | 187 | 25.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 9.05 | Call | | | 1,063.00000 | 1,040 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Put | | | 329.00000 | 336 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Call | | | 1,000.00000 | 977 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Put | | | 365.00000 | 373 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 1,615.00000 | 1,588 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 130.00000 | 134 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 1,534.00000 | 1,508 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 150.00000 | 153 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Call | | | 1,456.00000 | 1,430 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Put | | | 171.00000 | 175 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 1,163.00000 | 1,139 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 279.00000 | 285 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Call | | | 1,096.00000 | 1,073 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Put | | | 312.00000 | 319 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 1,031.00000 | 1,008 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 347.00000 | 354 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Call | | | 1,824.00000 | 1,796 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Put | | | 90.00000 | 92 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Call | | | 1,739.00000 | 1,712 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Put | | | 105.00000 | 107 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 1,417.00000 | 1,391 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 183.00000 | 187 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 1,495.00000 | 1,468 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 160.00000 | 164 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Call | | | 1,697.00000 | 1,670 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Put | | | 113.00000 | 116 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 1,534.00000 | 1,508 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 150.00000 | 153 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 1,163.00000 | 1,139 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 279.00000 | 285 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 1,379.00000 | 1,354 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 195.00000 | 199 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 1,305.00000 | 1,280 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 221.00000 | 226 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 1,233.00000 | 1,208 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 249.00000 | 254 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 1,031.00000 | 1,008 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 347.00000 | 354 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 969.00000 | 947 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 385.00000 | 393 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 909.00000 | 887 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 425.00000 | 433 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 969.00000 | 947 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 385.00000 | 393 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 728.00000 | 714 | 26.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 644.00000 | 660 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 767.00000 | 753 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 583.00000 | 599 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Call | | | 620.00000 | 608 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Put | | | 836.00000 | 854 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 588.00000 | 577 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 904.00000 | 923 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 909.00000 | 887 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 425.00000 | 433 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 588.00000 | 577 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 904.00000 | 923 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 851.00000 | 836 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 467.00000 | 482 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 653.00000 | 641 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 769.00000 | 787 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 787.00000 | 773 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 553.00000 | 569 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 747.00000 | 734 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 613.00000 | 630 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Call | | | 709.00000 | 695 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Put | | | 674.00000 | 691 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 573.00000 | 562 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 939.00000 | 958 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Call | | | 380.00000 | 369 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Put | | | 1,346.00000 | 1,364 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 282.00000 | 273 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 1,648.00000 | 1,669 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Call | | | 262.00000 | 253 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Put | | | 1,727.00000 | 1,748 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 522.00000 | 508 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 1,038.00000 | 1,054 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Call | | | 316.00000 | 306 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Put | | | 1,532.00000 | 1,552 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 293.00000 | 283 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,609.00000 | 1,629 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 341.00000 | 330 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 1,457.00000 | 1,476 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 293.00000 | 283 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,609.00000 | 1,629 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 252.00000 | 243 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 1,768.00000 | 1,789 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 233.00000 | 224 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 1,849.00000 | 1,870 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Call | | | 215.00000 | 207 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Put | | | 1,931.00000 | 1,953 | 28.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 11.60 | Call | | | 199.00000 | 191 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Put | | | 2,015.00000 | 2,037 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Call | | | 224.00000 | 216 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Put | | | 1,890.00000 | 1,912 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 207.00000 | 199 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 1,973.00000 | 1,995 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Call | | | 176.00000 | 169 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Put | | | 2,142.00000 | 2,165 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Call | | | 150.00000 | 144 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Put | | | 2,315.00000 | 2,339 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 138.00000 | 132 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 2,403.00000 | 2,428 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Call | | | 127.00000 | 121 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Put | | | 2,492.00000 | 2,517 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Call | | | 116.00000 | 111 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Put | | | 2,582.00000 | 2,607 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Call | | | 169.00000 | 163 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Put | | | 2,185.00000 | 2,208 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | | 156.00000 | 150 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | | 2,272.00000 | 2,295 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Call | | | 144.00000 | 138 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Put | | | 2,359.00000 | 2,383 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Call | | | 132.00000 | 127 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Put | | | 2,448.00000 | 2,472 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 207.00000 | 199 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 1,973.00000 | 1,995 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 138.00000 | 132 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 2,403.00000 | 2,428 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 505.00000 | 490 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 1,070.00000 | 1,086 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 409.00000 | 396 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 1,275.00000 | 1,292 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 559.00000 | 544 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 975.00000 | 990 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 252.00000 | 243 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 1,768.00000 | 1,789 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 233.00000 | 224 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 1,849.00000 | 1,870 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 305.00000 | 295 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 1,571.00000 | 1,590 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 242.00000 | 234 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 1,808.00000 | 1,829 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 636.00000 | 624 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 802.00000 | 820 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 747.00000 | 734 | 26.35 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 613.00000 | 630 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 671.00000 | 658 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 737.00000 | 754 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | | | 9.91470 | | 9.94720 | | 26.37 | 0.00 | 0 | 35.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 0.00000 | 862 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 0.00000 | 897 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 854.00000 | 844 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 907.00000 | 929 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 786.00000 | 777 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,039.00000 | 1,063 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | | 440.00000 | 432 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | | 1,793.00000 | 1,817 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 930.00000 | 919 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 783.00000 | 804 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 891.00000 | 880 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 844.00000 | 866 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 819.00000 | 810 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 972.00000 | 995 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 755.00000 | 747 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,108.00000 | 1,132 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 721.00000 | 709 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 1,174.00000 | 1,194 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 684.00000 | 672 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 1,237.00000 | 1,257 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 648.00000 | 637 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 1,301.00000 | 1,322 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 1,007.00000 | 996 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 659.00000 | 681 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 969.00000 | 959 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 721.00000 | 745 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 930.00000 | 919 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 783.00000 | 804 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 891.00000 | 880 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 844.00000 | 866 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 755.00000 | 747 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,108.00000 | 1,132 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 721.00000 | 709 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 1,174.00000 | 1,194 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 0.00000 | 1,016 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 0.00000 | 651 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 0.00000 | 977 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 0.00000 | 713 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 0.00000 | 939 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 0.00000 | 774 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 0.00000 | 899 | 26.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | 0.00000 | 835 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | 0.00000 | 827 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | 0.00000 | 962 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | 0.00000 | 793 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | 0.00000 | 1,029 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | 0.00000 | 762 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | 0.00000 | 1,097 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | 0.00000 | 727 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | 0.00000 | 1,163 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 10.04360 | 10.08060 | | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 1,029.00000 | 1,016 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,048.00000 | 1,072 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 1,029.00000 | 1,016 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,048.00000 | 1,072 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | 944.00000 | 933 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | 1,214.00000 | 1,239 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | 960.00000 | 949 | 27.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | 1,180.00000 | 1,205 | 27.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | 913.00000 | 902 | 27.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | 1,282.00000 | 1,308 | 27.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | 898.00000 | 887 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | 1,317.00000 | 1,343 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 883.00000 | 872 | 27.69 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 1,352.00000 | 1,379 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 524.00000 | 518 | 31.45 | 0.00 | 0 | 84.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 2,743.00000 | 2,774 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | 435.00000 | 428 | 32.67 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | 3,355.00000 | 3,385 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | 1,099.00000 | 1,086 | 26.13 | 0.00 | 0 | 10,184.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | 918.00000 | 942 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | 868.00000 | 858 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | 1,388.00000 | 1,414 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | 788.00000 | 779 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | 1,608.00000 | 1,636 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 814.00000 | 804 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 1,533.00000 | 1,561 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | 764.00000 | 755 | 28.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | 1,683.00000 | 1,712 | 28.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 730.00000 | 721 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 1,799.00000 | 1,828 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 741.00000 | 732 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 1,760.00000 | 1,789 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 697.00000 | 690 | 29.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 1,917.00000 | 1,946 | 29.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | 719.00000 | 711 | 29.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | | 1,838.00000 | 1,867 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 524.00000 | 518 | 31.45 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 2,743.00000 | 2,774 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | | 639.00000 | 632 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | | 2,158.00000 | 2,188 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | | 657.00000 | 650 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | | 2,077.00000 | 2,107 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 1,063.00000 | 1,051 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 982.00000 | 1,007 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | | 928.00000 | 917 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | | 1,248.00000 | 1,273 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | | 570.00000 | 564 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | | 2,490.00000 | 2,520 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | | 510.00000 | 504 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | | 2,829.00000 | 2,860 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 458.00000 | 454 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 3,178.00000 | 3,210 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 403.00000 | 396 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 3,522.00000 | 3,553 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | | 841.00000 | 831 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | | 1,460.00000 | 1,487 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 587.00000 | 580 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | | 2,407.00000 | 2,437 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | | 470.00000 | 465 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | | 3,090.00000 | 3,122 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 419.00000 | 412 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 3,438.00000 | 3,468 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 1,849.00000 | 1,823 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 268.00000 | 279 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 1,460.00000 | 1,441 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 479.00000 | 497 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 1,175.00000 | 1,161 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 795.00000 | 818 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 554.00000 | 548 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,574.00000 | 2,604 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 387.00000 | 381 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 3,607.00000 | 3,637 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 1,922.00000 | 1,895 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 242.00000 | 252 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 1,515.00000 | 1,495 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 435.00000 | 452 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 1,217.00000 | 1,202 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 736.00000 | 758 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 994.00000 | 982 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 1,113.00000 | 1,138 | 26.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | | 814.00000 | 804 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 1,533.00000 | 1,561 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 677.00000 | 669 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 1,996.00000 | 2,026 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 483.00000 | 478 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 3,002.00000 | 3,034 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 1,639.00000 | 1,615 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 359.00000 | 371 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 1,307.00000 | 1,289 | 24.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 626.00000 | 646 | 24.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 604.00000 | 597 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 2,323.00000 | 2,354 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 344.00000 | 339 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 3,864.00000 | 3,895 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 1,573.00000 | 1,552 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 393.00000 | 409 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 1,260.00000 | 1,244 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 679.00000 | 700 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | | 496.00000 | 491 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | | 2,915.00000 | 2,947 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 419.00000 | 412 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 3,438.00000 | 3,468 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 331.00000 | 325 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 3,950.00000 | 3,982 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 1,707.00000 | 1,682 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 327.00000 | 339 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,356.00000 | 1,338 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 575.00000 | 594 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 621.00000 | 614 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 2,240.00000 | 2,270 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | | 447.00000 | 442 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | | 3,266.00000 | 3,299 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 358.00000 | 352 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 3,778.00000 | 3,809 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 1,777.00000 | 1,751 | 23.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 297.00000 | 308 | 23.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 1,407.00000 | 1,388 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 526.00000 | 544 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 1,136.00000 | 1,123 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 855.00000 | 879 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 539.00000 | 533 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | | 2,658.00000 | 2,689 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 458.00000 | 454 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 3,178.00000 | 3,210 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | | 373.00000 | 366 | 32.67 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | | 3,692.00000 | 3,723 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | | 1,673.00000 | 1,648 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 342.00000 | 355 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 1,331.00000 | 1,313 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 600.00000 | 620 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 1,081.00000 | 1,068 | 26.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 950.00000 | 974 | 26.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 612.00000 | 606 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 2,281.00000 | 2,312 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 517.00000 | 511 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 2,786.00000 | 2,817 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 441.00000 | 437 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 3,310.00000 | 3,343 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 351.00000 | 345 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 3,821.00000 | 3,852 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 2,077.00000 | 2,048 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 197.00000 | 204 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 1,639.00000 | 1,615 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 359.00000 | 371 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 604.00000 | 597 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 2,323.00000 | 2,354 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 2,158.00000 | 2,128 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 177.00000 | 185 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,356.00000 | 1,338 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 575.00000 | 594 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 2,199.00000 | 2,169 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 168.00000 | 175 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 1,742.00000 | 1,717 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 311.00000 | 323 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 1,381.00000 | 1,363 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 550.00000 | 569 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 1,117.00000 | 1,104 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 887.00000 | 910 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 752.00000 | 744 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 1,722.00000 | 1,750 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 630.00000 | 623 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 2,199.00000 | 2,229 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 531.00000 | 525 | 31.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 2,701.00000 | 2,732 | 31.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 452.00000 | 448 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 3,222.00000 | 3,254 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 2,324.00000 | 2,293 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 143.00000 | 149 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 1,460.00000 | 1,441 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 479.00000 | 497 | 23.96 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 554.00000 | 548 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,574.00000 | 2,604 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 2,282.00000 | 2,251 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 151.00000 | 158 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 1,813.00000 | 1,787 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 282.00000 | 293 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 1,433.00000 | 1,414 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 502.00000 | 520 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 1,156.00000 | 1,142 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 825.00000 | 848 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 776.00000 | 767 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 1,646.00000 | 1,674 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 648.00000 | 641 | 29.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,117.00000 | 2,147 | 29.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 546.00000 | 540 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 2,616.00000 | 2,647 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 395.00000 | 388 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 3,564.00000 | 3,595 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 2,495.00000 | 2,463 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 114.00000 | 119 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 1,998.00000 | 1,970 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 217.00000 | 227 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 697.00000 | 690 | 29.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 1,917.00000 | 1,946 | 29.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 10.98340 | | 11.05080 | | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 1,346.00000 | 1,334 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 1,345.00000 | 1,401 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 1,312.00000 | 1,301 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 1,411.00000 | 1,468 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 1,232.00000 | 1,222 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 1,581.00000 | 1,639 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 1,263.00000 | 1,253 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 1,513.00000 | 1,570 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 1,570.00000 | 1,555 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 970.00000 | 1,022 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | | 1,363.00000 | 1,352 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | | 1,312.00000 | 1,368 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 990.00000 | 985 | 30.71 | 0.00 | 0 | 27,500.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 2,239.00000 | 2,301 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 1,844.00000 | 1,822 | 25.77 | 0.00 | 0 | 27,500.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 644.00000 | 689 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | | 1,219.00000 | 1,210 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | | 1,609.00000 | 1,666 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 1,896.00000 | 1,873 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 596.00000 | 640 | 25.53 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 1,794.00000 | 1,774 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 694.00000 | 740 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 1,746.00000 | 1,727 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 745.00000 | 793 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 1,700.00000 | 1,681 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 799.00000 | 848 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 1,655.00000 | 1,638 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 854.00000 | 904 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 1,612.00000 | 1,596 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 911.00000 | 962 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 935.00000 | 931 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 2,434.00000 | 2,497 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 2,034.00000 | 2,007 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 483.00000 | 524 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 1,329.00000 | 1,318 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 1,378.00000 | 1,434 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | | 1,296.00000 | 1,285 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | | 1,445.00000 | 1,502 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | | 1,201.00000 | 1,192 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | | 1,650.00000 | 1,708 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 1,171.00000 | 1,163 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 1,720.00000 | 1,779 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 717.00000 | 713 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 3,366.00000 | 3,429 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 2,123.00000 | 2,094 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 422.00000 | 460 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 1,417.00000 | 1,405 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 1,217.00000 | 1,271 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 1,381.00000 | 1,369 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 1,280.00000 | 1,335 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | | 1,279.00000 | 1,269 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | | 1,479.00000 | 1,536 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 1,248.00000 | 1,238 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 1,547.00000 | 1,604 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | | 1,216.00000 | 1,207 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | | 1,616.00000 | 1,673 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 750.00000 | 745 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 3,250.00000 | 3,312 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 0.00000 | 2,154 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 0.00000 | 420 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 0.00000 | 1,442 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 0.00000 | 1,208 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 0.00000 | 1,405 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 0.00000 | 1,271 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 0.00000 | 1,238 | 29.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 0.00000 | 1,604 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 0.00000 | 768 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 0.00000 | 3,234 | 32.62 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | | | 13.84490 | | 13.89560 | | 24.44 | 18,275,268.00 | 1,320 | 13,637.00 |
| £ / R On 16/03/2009 Currency Future | 13.90 | Call | | | 641.00000 | 590 | 24.63 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.90 | Put | | | 645.00000 | 645 | 24.63 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.10 | Call | | | 568.00000 | 522 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.10 | Put | | | 772.00000 | 777 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Call | | | 416.00000 | 372 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Put | | | 1,071.00000 | 1,077 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.60 | Call | | | 400.00000 | 357 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.60 | Put | | | 1,104.00000 | 1,112 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.95 | Call | | | 299.00000 | 262 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.95 | Put | | | 1,354.00000 | 1,367 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Call | | | 220.00000 | 189 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Put | | | 1,625.00000 | 1,644 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Call | | | 159.00000 | 133 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Put | | | 1,914.00000 | 1,938 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Call | | | 131.00000 | 108 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,086.00000 | 2,114 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Call | | | 167.00000 | 140 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Put | | | 1,871.00000 | 1,895 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Call | | | 210.00000 | 180 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Put | | | 1,665.00000 | 1,685 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Call | | | 201.00000 | 171 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Put | | | 1,705.00000 | 1,726 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Call | | | 210.00000 | 180 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Put | | | 1,665.00000 | 1,685 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.50 | Call | | | 183.00000 | 155 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.50 | Put | | | 1,788.00000 | 1,810 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Call | | | 220.00000 | 189 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Put | | | 1,625.00000 | 1,644 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Call | | | 175.00000 | 148 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Put | | | 1,829.00000 | 1,853 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Call | | | 108.00000 | 88 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Put | | | 2,262.00000 | 2,293 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.70 | Call | | | 152.00000 | 127 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.70 | Put | | | 1,956.00000 | 1,982 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Call | | | 167.00000 | 140 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Put | | | 1,871.00000 | 1,895 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Call | | | 138.00000 | 114 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Put | | | 2,042.00000 | 2,069 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Call | | | 93.00000 | 75 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Put | | | 2,397.00000 | 2,430 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 16.15 | Call | | | 97.00000 | 79 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Put | | | 2,352.00000 | 2,384 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Call | | | 125.00000 | 103 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Put | | | 2,129.00000 | 2,158 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Call | | | 108.00000 | 88 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Put | | | 2,262.00000 | 2,293 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Call | | | 84.00000 | 67 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Put | | | 2,488.00000 | 2,522 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Call | | | 75.00000 | 60 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Put | | | 2,580.00000 | 2,615 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Call | | | 75.00000 | 60 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Put | | | 2,580.00000 | 2,615 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.95 | Call | | | 119.00000 | 98 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.95 | Put | | | 2,173.00000 | 2,203 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.50 | Call | | | 68.00000 | 53 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.50 | Put | | | 2,672.00000 | 2,708 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Call | | | 46.00000 | 35 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Put | | | 3,001.00000 | 3,041 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.75 | Call | | | 52.00000 | 40 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.75 | Put | | | 2,906.00000 | 2,945 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.20 | Call | | | 31.00000 | 23 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.20 | Put | | | 3,336.00000 | 3,378 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.50 | Call | | | 22.00000 | 16 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.50 | Put | | | 3,627.00000 | 3,671 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.05 | Call | | | 11.00000 | 8 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.05 | Put | | | 4,166.00000 | 4,213 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Call | | | 5.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Put | | | 4,760.00000 | 4,809 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.80 | Call | | | 4.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.80 | Put | | | 4,909.00000 | 4,958 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.50 | Call | | | 6.00000 | 4 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.50 | Put | | | 4,611.00000 | 4,659 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.95 | Call | | | 13.00000 | 9 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.95 | Put | | | 4,067.00000 | 4,114 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Call | | | 7.00000 | 5 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Put | | | 4,561.00000 | 4,610 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.95 | Call | | | 42.00000 | 31 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.95 | Put | | | 3,096.00000 | 3,137 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Call | | | 102.00000 | 83 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Put | | | 2,307.00000 | 2,338 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Call | | | 61.00000 | 48 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Put | | | 2,765.00000 | 2,803 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Call | | | 113.00000 | 93 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Put | | | 2,218.00000 | 2,248 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Call | | | 201.00000 | 171 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 15.40 | Put | | | 1,705.00000 | 1,726 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.20 | Call | | | 241.00000 | 208 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.20 | Put | | | 1,545.00000 | 1,563 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.45 | Call | | | 192.00000 | 163 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.45 | Put | | | 1,746.00000 | 1,768 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Call | | | 252.00000 | 218 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Put | | | 1,506.00000 | 1,523 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Call | | | 275.00000 | 239 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Put | | | 1,429.00000 | 1,444 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.00 | Call | | | 287.00000 | 250 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.00 | Put | | | 1,391.00000 | 1,405 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.70 | Call | | | 369.00000 | 327 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.70 | Put | | | 1,173.00000 | 1,182 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Call | | | 340.00000 | 300 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Put | | | 1,244.00000 | 1,255 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Call | | | 312.00000 | 274 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Put | | | 1,317.00000 | 1,329 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Call | | | 263.00000 | 228 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Put | | | 1,467.00000 | 1,483 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Call | | | 340.00000 | 300 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Put | | | 1,244.00000 | 1,255 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Call | | | 312.00000 | 274 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Put | | | 1,317.00000 | 1,329 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Call | | | 384.00000 | 342 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Put | | | 1,139.00000 | 1,147 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.75 | Call | | | 354.00000 | 313 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.75 | Put | | | 1,208.00000 | 1,218 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Call | | | 326.00000 | 287 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Put | | | 1,280.00000 | 1,292 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.25 | Call | | | 230.00000 | 198 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.25 | Put | | | 1,585.00000 | 1,603 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Call | | | 138.00000 | 114 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Put | | | 2,042.00000 | 2,069 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Call | | | 125.00000 | 103 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Put | | | 2,129.00000 | 2,158 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Call | | | 275.00000 | 239 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Put | | | 1,429.00000 | 1,444 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Call | | | 252.00000 | 218 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Put | | | 1,506.00000 | 1,523 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Call | | | 175.00000 | 148 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Put | | | 1,829.00000 | 1,853 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Call | | | 145.00000 | 120 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Put | | | 1,999.00000 | 2,025 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Call | | | 131.00000 | 108 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,086.00000 | 2,114 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 15.65 | Call | | | 159.00000 | 133 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Put | | | 1,914.00000 | 1,938 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Call | | | 93.00000 | 75 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Put | | | 2,397.00000 | 2,430 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Call | | | 84.00000 | 67 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Put | | | 2,488.00000 | 2,522 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.70 | Call | | | 55.00000 | 42 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.70 | Put | | | 2,859.00000 | 2,897 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Call | | | 113.00000 | 93 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Put | | | 2,218.00000 | 2,248 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Call | | | 102.00000 | 83 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Put | | | 2,307.00000 | 2,338 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Call | | | 61.00000 | 48 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Put | | | 2,765.00000 | 2,803 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Call | | | 49.00000 | 38 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Put | | | 2,953.00000 | 2,993 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.25 | Call | | | 88.00000 | 71 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.25 | Put | | | 2,442.00000 | 2,476 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Call | | | 79.00000 | 63 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Put | | | 2,534.00000 | 2,568 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.45 | Call | | | 71.00000 | 56 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.45 | Put | | | 2,626.00000 | 2,661 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Call | | | 64.00000 | 50 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Put | | | 2,719.00000 | 2,755 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.65 | Call | | | 58.00000 | 45 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.65 | Put | | | 2,812.00000 | 2,850 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Call | | | 125.00000 | 103 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Put | | | 2,129.00000 | 2,158 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.05 | Call | | | 37.00000 | 28 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.05 | Put | | | 3,192.00000 | 3,233 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.15 | Call | | | 33.00000 | 25 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.15 | Put | | | 3,288.00000 | 3,330 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.25 | Call | | | 30.00000 | 22 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.25 | Put | | | 3,384.00000 | 3,427 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.35 | Call | | | 26.00000 | 19 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.35 | Put | | | 3,481.00000 | 3,524 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Call | | | 10.00000 | 7 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Put | | | 4,264.00000 | 4,312 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.25 | Call | | | 9.00000 | 6 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.25 | Put | | | 4,363.00000 | 4,411 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Call | | | 8.00000 | 5 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Put | | | 4,462.00000 | 4,510 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Call | | | 6.00000 | 4 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Put | | | 4,660.00000 | 4,709 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Call | | | 5.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 18.65 | Put | | | 4,760.00000 | 4,809 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.75 | Call | | | 5.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.75 | Put | | | 4,859.00000 | 4,908 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Call | | | 4.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Put | | | 4,959.00000 | 5,008 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.55 | Call | | | 21.00000 | 15 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.55 | Put | | | 3,675.00000 | 3,720 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Call | | | 19.00000 | 13 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Put | | | 3,773.00000 | 3,818 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.75 | Call | | | 16.00000 | 12 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.75 | Put | | | 3,871.00000 | 3,917 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Call | | | 15.00000 | 10 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Put | | | 3,969.00000 | 4,015 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Call | | | 19.00000 | 13 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Put | | | 3,773.00000 | 3,818 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Call | | | 15.00000 | 10 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Put | | | 3,969.00000 | 4,015 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Call | | | 10.00000 | 7 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Put | | | 4,264.00000 | 4,312 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Call | | | 8.00000 | 5 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Put | | | 4,462.00000 | 4,510 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.10 | Call | | | 11.00000 | 7 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.10 | Put | | | 4,215.00000 | 4,262 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.20 | Call | | | 9.00000 | 6 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.20 | Put | | | 4,314.00000 | 4,361 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.30 | Call | | | 8.00000 | 6 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.30 | Put | | | 4,413.00000 | 4,461 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.40 | Call | | | 7.00000 | 5 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.40 | Put | | | 4,512.00000 | 4,560 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.60 | Call | | | 6.00000 | 4 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.60 | Put | | | 4,710.00000 | 4,759 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.70 | Call | | | 5.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.70 | Put | | | 4,809.00000 | 4,858 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.90 | Call | | | 4.00000 | 2 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.90 | Put | | | 5,008.00000 | 5,058 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Call | | | 7.00000 | 5 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Put | | | 4,561.00000 | 4,610 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Call | | | 4.00000 | 3 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Put | | | 4,959.00000 | 5,008 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Call | | | 4.00000 | 2 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Put | | | 5,058.00000 | 5,107 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Call | | | 3.00000 | 2 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Put | | | 5,158.00000 | 5,207 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.15 | Call | | | 3.00000 | 2 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.15 | Put | | | 5,257.00000 | 5,307 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 19.25 | Call | | | 2.00000 | 1 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.25 | Put | | | 5,357.00000 | 5,407 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Call | | | 6.00000 | 4 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Put | | | 4,660.00000 | 4,709 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Call | | | 4.00000 | 2 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Put | | | 5,058.00000 | 5,107 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Call | | | 3.00000 | 2 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Put | | | 5,158.00000 | 5,207 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Call | | | 20.00000 | 14 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Put | | | 3,724.00000 | 3,769 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.70 | Call | | | 17.00000 | 12 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.70 | Put | | | 3,822.00000 | 3,867 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.80 | Call | | | 15.00000 | 11 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.80 | Put | | | 3,920.00000 | 3,966 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.90 | Call | | | 14.00000 | 10 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.90 | Put | | | 4,018.00000 | 4,065 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.00 | Call | | | 12.00000 | 8 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.00 | Put | | | 4,117.00000 | 4,163 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Call | | | 35.00000 | 26 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Put | | | 3,240.00000 | 3,281 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.30 | Call | | | 28.00000 | 21 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.30 | Put | | | 3,432.00000 | 3,476 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.40 | Call | | | 25.00000 | 18 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.40 | Put | | | 3,529.00000 | 3,573 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Call | | | 49.00000 | 38 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Put | | | 2,953.00000 | 2,993 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Call | | | 44.00000 | 33 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Put | | | 3,048.00000 | 3,089 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.00 | Call | | | 39.00000 | 30 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.00 | Put | | | 3,144.00000 | 3,185 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Call | | | 35.00000 | 26 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Put | | | 3,240.00000 | 3,281 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Call | | | 20.00000 | 14 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Put | | | 3,724.00000 | 3,769 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Call | | | 79.00000 | 63 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Put | | | 2,534.00000 | 2,568 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Call | | | 46.00000 | 35 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Put | | | 3,001.00000 | 3,041 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Call | | | 44.00000 | 33 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Put | | | 3,048.00000 | 3,089 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Call | | | 145.00000 | 120 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Put | | | 1,999.00000 | 2,025 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Call | | | 131.00000 | 108 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,086.00000 | 2,114 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Call | | | 64.00000 | 50 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 16.55 | Put | | 2,719.00000 | 2,755 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Call | | 263.00000 | 228 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Put | | 1,467.00000 | 1,483 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Call | | 97.00000 | 79 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Put | | 2,352.00000 | 2,384 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Call | | 326.00000 | 287 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Put | | 1,280.00000 | 1,292 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Call | | 416.00000 | 372 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Put | | 1,071.00000 | 1,077 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Call | | 384.00000 | 342 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Put | | 1,139.00000 | 1,147 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.15 | Call | | 552.00000 | 506 | 25.58 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.15 | Put | | 806.00000 | 811 | 25.58 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.25 | Call | | 520.00000 | 477 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.25 | Put | | 875.00000 | 882 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.35 | Call | | 487.00000 | 440 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.35 | Put | | 941.00000 | 945 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.45 | Call | | 450.00000 | 405 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.45 | Put | | 1,005.00000 | 1,010 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.20 | Call | | 536.00000 | 491 | 25.78 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.20 | Put | | 840.00000 | 846 | 25.78 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Call | | 506.00000 | 458 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Put | | 910.00000 | 913 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.40 | Call | | 468.00000 | 422 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.40 | Put | | 973.00000 | 977 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.50 | Call | | 433.00000 | 388 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.50 | Put | | 1,037.00000 | 1,043 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.70 | Call | | 721.00000 | 669 | 23.84 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.70 | Put | | 526.00000 | 524 | 23.84 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Call | | 680.00000 | 629 | 24.25 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Put | | 585.00000 | 584 | 24.25 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.00 | Call | | 603.00000 | 555 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.00 | Put | | 707.00000 | 710 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.50 | Call | | 0.00000 | 759 | 23.05 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.50 | Put | | 0.00000 | 414 | 23.05 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.60 | Call | | 0.00000 | 712 | 23.42 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.60 | Put | | 0.00000 | 467 | 23.42 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Call | | 0.00000 | 629 | 24.25 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Put | | 0.00000 | 584 | 24.25 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Call | | 0.00000 | 458 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Put | | 0.00000 | 913 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | | | 14.09940 | 14.14760 | | 24.73 | 0.00 | 0 | 88.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | 938.00000 | 910 | 24.85 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | 940.00000 | 960 | 24.85 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | 865.00000 | 839 | 25.32 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,068.00000 | 1,090 | 25.32 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 686.00000 | 660 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,388.00000 | 1,410 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Call | | | 570.00000 | 546 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Put | | | 1,622.00000 | 1,647 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 470.00000 | 449 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 1,872.00000 | 1,899 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 385.00000 | 366 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,137.00000 | 2,167 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 333.00000 | 316 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 2,335.00000 | 2,366 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 396.00000 | 377 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,099.00000 | 2,128 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 444.00000 | 424 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 1,947.00000 | 1,974 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Call | | | 432.00000 | 412 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Put | | | 1,984.00000 | 2,012 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 457.00000 | 436 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 1,909.00000 | 1,937 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Call | | | 420.00000 | 400 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Put | | | 2,022.00000 | 2,051 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 457.00000 | 436 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 1,909.00000 | 1,937 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 295.00000 | 280 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 2,497.00000 | 2,530 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 363.00000 | 345 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 2,216.00000 | 2,246 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 343.00000 | 325 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 2,295.00000 | 2,326 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Call | | | 269.00000 | 255 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Put | | | 2,622.00000 | 2,655 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Call | | | 634.00000 | 609 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Put | | | 1,487.00000 | 1,509 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 323.00000 | 306 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 2,375.00000 | 2,407 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 286.00000 | 271 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,539.00000 | 2,572 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 253.00000 | 239 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 2,706.00000 | 2,740 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 238.00000 | 225 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 2,791.00000 | 2,825 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Call | | | 231.00000 | 218 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Put | | | 2,833.00000 | 2,868 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 278.00000 | 263 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,580.00000 | 2,613 | 25.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 16.25 | Call | | | 313.00000 | 297 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Put | | | 2,416.00000 | 2,448 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 224.00000 | 211 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 2,876.00000 | 2,912 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 179.00000 | 168 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 3,182.00000 | 3,219 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 191.00000 | 180 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 3,094.00000 | 3,130 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Call | | | 143.00000 | 134 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Put | | | 3,495.00000 | 3,534 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Call | | | 117.00000 | 109 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Put | | | 3,769.00000 | 3,810 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | | 78.00000 | 72 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | | 4,330.00000 | 4,373 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Call | | | 51.00000 | 47 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Put | | | 4,903.00000 | 4,947 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Call | | | 46.00000 | 42 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Put | | | 5,048.00000 | 5,092 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Call | | | 59.00000 | 54 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Put | | | 4,711.00000 | 4,755 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Call | | | 80.00000 | 75 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Put | | | 4,283.00000 | 4,325 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Call | | | 86.00000 | 80 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Put | | | 4,189.00000 | 4,231 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Call | | | 61.00000 | 56 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Put | | | 4,663.00000 | 4,707 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Call | | | 168.00000 | 158 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Put | | | 3,271.00000 | 3,308 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 304.00000 | 288 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 2,456.00000 | 2,489 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Call | | | 497.00000 | 475 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Put | | | 1,799.00000 | 1,826 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 408.00000 | 389 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,060.00000 | 2,089 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 525.00000 | 502 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,727.00000 | 1,753 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Call | | | 555.00000 | 531 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Put | | | 1,657.00000 | 1,682 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 704.00000 | 677 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,356.00000 | 1,378 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 668.00000 | 642 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,421.00000 | 1,443 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 601.00000 | 577 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 1,554.00000 | 1,577 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 540.00000 | 517 | 25.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,692.00000 | 1,717 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 511.00000 | 489 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 1,763.00000 | 1,789 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Call | | | 483.00000 | 462 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Put | | | 1,836.00000 | 1,862 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 704.00000 | 677 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,356.00000 | 1,378 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 668.00000 | 642 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,421.00000 | 1,443 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 540.00000 | 517 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,692.00000 | 1,717 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 511.00000 | 489 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 1,763.00000 | 1,789 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 618.00000 | 593 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,520.00000 | 1,543 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 585.00000 | 561 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,588.00000 | 1,612 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 470.00000 | 449 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 1,872.00000 | 1,899 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 408.00000 | 389 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,060.00000 | 2,089 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 385.00000 | 366 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,137.00000 | 2,167 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Call | | | 651.00000 | 625 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,453.00000 | 1,476 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 618.00000 | 593 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,520.00000 | 1,543 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 585.00000 | 561 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,588.00000 | 1,612 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 444.00000 | 424 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 1,947.00000 | 1,974 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 323.00000 | 306 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 2,375.00000 | 2,407 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 385.00000 | 366 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,137.00000 | 2,167 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 343.00000 | 325 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 2,295.00000 | 2,326 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Call | | | 374.00000 | 356 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Put | | | 2,176.00000 | 2,206 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Call | | | 353.00000 | 335 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Put | | | 2,255.00000 | 2,286 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 286.00000 | 271 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,539.00000 | 2,572 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 363.00000 | 345 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 2,216.00000 | 2,246 | 25.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 304.00000 | 288 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 2,456.00000 | 2,489 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 253.00000 | 239 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 2,706.00000 | 2,740 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 224.00000 | 211 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 2,876.00000 | 2,912 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 238.00000 | 225 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 2,791.00000 | 2,825 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 210.00000 | 198 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 2,963.00000 | 2,999 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Call | | | 197.00000 | 186 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Put | | | 3,050.00000 | 3,086 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 210.00000 | 198 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 2,963.00000 | 2,999 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 185.00000 | 174 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 3,138.00000 | 3,175 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Call | | | 261.00000 | 247 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Put | | | 2,664.00000 | 2,698 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 246.00000 | 232 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 2,748.00000 | 2,783 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 217.00000 | 204 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 2,919.00000 | 2,955 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Call | | | 204.00000 | 192 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Put | | | 3,006.00000 | 3,042 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 333.00000 | 316 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 2,335.00000 | 2,366 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 295.00000 | 280 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 2,497.00000 | 2,530 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 217.00000 | 204 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 2,919.00000 | 2,955 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 158.00000 | 148 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 3,360.00000 | 3,398 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Call | | | 148.00000 | 138 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Put | | | 3,450.00000 | 3,489 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 138.00000 | 129 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 3,541.00000 | 3,580 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Call | | | 129.00000 | 121 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Put | | | 3,632.00000 | 3,671 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 75.00000 | 69 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 4,377.00000 | 4,420 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Call | | | 70.00000 | 65 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Put | | | 4,472.00000 | 4,515 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 65.00000 | 60 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 4,568.00000 | 4,611 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 57.00000 | 52 | 25.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 4,759.00000 | 4,803 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Call | | | 53.00000 | 48 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Put | | | 4,855.00000 | 4,899 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 49.00000 | 45 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 4,951.00000 | 4,996 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Call | | | 113.00000 | 105 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Put | | | 3,816.00000 | 3,856 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 106.00000 | 98 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 3,908.00000 | 3,949 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Call | | | 99.00000 | 92 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Put | | | 4,001.00000 | 4,042 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 92.00000 | 86 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 4,095.00000 | 4,136 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 106.00000 | 98 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 3,908.00000 | 3,949 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 92.00000 | 86 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 4,095.00000 | 4,136 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 75.00000 | 69 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 4,377.00000 | 4,420 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 65.00000 | 60 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 4,568.00000 | 4,611 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Call | | | 72.00000 | 67 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Put | | | 4,425.00000 | 4,468 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Call | | | 68.00000 | 62 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Put | | | 4,520.00000 | 4,563 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Call | | | 63.00000 | 58 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Put | | | 4,615.00000 | 4,659 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 55.00000 | 50 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 4,807.00000 | 4,851 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Call | | | 47.00000 | 43 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Put | | | 5,000.00000 | 5,044 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Call | | | 44.00000 | 40 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Put | | | 5,096.00000 | 5,141 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 57.00000 | 52 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 4,759.00000 | 4,803 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 49.00000 | 45 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 4,951.00000 | 4,996 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Call | | | 42.00000 | 39 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Put | | | 5,145.00000 | 5,189 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Call | | | 39.00000 | 36 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Put | | | 5,242.00000 | 5,287 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Call | | | 37.00000 | 34 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Put | | | 5,339.00000 | 5,384 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Call | | | 34.00000 | 31 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Put | | | 5,436.00000 | 5,482 | 25.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 55.00000 | 50 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 4,807.00000 | 4,851 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Call | | | 41.00000 | 37 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Put | | | 5,193.00000 | 5,238 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Call | | | 38.00000 | 35 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Put | | | 5,290.00000 | 5,335 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 153.00000 | 143 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 3,405.00000 | 3,443 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Call | | | 134.00000 | 125 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Put | | | 3,586.00000 | 3,626 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Call | | | 125.00000 | 117 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Put | | | 3,678.00000 | 3,717 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 109.00000 | 102 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 3,862.00000 | 3,902 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Call | | | 102.00000 | 95 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Put | | | 3,955.00000 | 3,996 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Call | | | 96.00000 | 89 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Put | | | 4,048.00000 | 4,089 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Call | | | 89.00000 | 83 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Put | | | 4,142.00000 | 4,183 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 185.00000 | 174 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 3,138.00000 | 3,175 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Call | | | 174.00000 | 163 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Put | | | 3,226.00000 | 3,264 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Call | | | 163.00000 | 153 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Put | | | 3,315.00000 | 3,353 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 153.00000 | 143 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 3,405.00000 | 3,443 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 109.00000 | 102 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 3,862.00000 | 3,902 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 246.00000 | 232 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 2,748.00000 | 2,783 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 179.00000 | 168 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 3,182.00000 | 3,219 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 191.00000 | 180 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 3,094.00000 | 3,130 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 158.00000 | 148 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 3,360.00000 | 3,398 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 138.00000 | 129 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 3,541.00000 | 3,580 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 278.00000 | 263 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,580.00000 | 2,613 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 525.00000 | 502 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,727.00000 | 1,753 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 396.00000 | 377 | 25.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | 2,099.00000 | 2,128 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | 848.00000 | 823 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | 1,101.00000 | 1,123 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Call | | 815.00000 | 791 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Put | | 1,168.00000 | 1,191 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | 780.00000 | 751 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | 1,232.00000 | 1,252 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Call | | 741.00000 | 714 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Put | | 1,294.00000 | 1,314 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | 601.00000 | 577 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | 1,554.00000 | 1,577 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Call | | 832.00000 | 806 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Put | | 1,134.00000 | 1,157 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | 800.00000 | 771 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | 1,202.00000 | 1,222 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | 760.00000 | 732 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | 1,263.00000 | 1,283 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Call | | 722.00000 | 695 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Put | | 1,325.00000 | 1,346 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Call | | 1,016.00000 | 987 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Put | | 818.00000 | 837 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | 977.00000 | 948 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | 879.00000 | 898 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Call | | 900.00000 | 873 | 25.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Put | | 1,003.00000 | 1,024 | 25.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Call | | 0.00000 | 1,067 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Put | | 0.00000 | 718 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | 0.00000 | 1,026 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | 0.00000 | 777 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | 0.00000 | 948 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | 0.00000 | 898 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | 0.00000 | 771 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | 0.00000 | 1,222 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 14.33410 | 14.39320 | | 24.90 | 0.00 | 0 | 3.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 1,196.00000 | 1,167 | 24.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,203.00000 | 1,233 | 24.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | 1,124.00000 | 1,097 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | 1,331.00000 | 1,363 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | 960.00000 | 932 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | 1,617.00000 | 1,648 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | 942.00000 | 913 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | 1,649.00000 | 1,679 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | 710.00000 | 686 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | 2,116.00000 | 2,152 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 1,107.00000 | 1,080 | 25.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,364.00000 | 1,396 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 1,074.00000 | 1,048 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,431.00000 | 1,464 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 1,038.00000 | 1,008 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,495.00000 | 1,524 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 999.00000 | 969 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,555.00000 | 1,585 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 923.00000 | 895 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,680.00000 | 1,711 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 887.00000 | 860 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 1,744.00000 | 1,776 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 853.00000 | 826 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,809.00000 | 1,842 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | | 819.00000 | 793 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | | 1,876.00000 | 1,909 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | | 1,091.00000 | 1,064 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | | 1,397.00000 | 1,430 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 1,058.00000 | 1,028 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,465.00000 | 1,494 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 1,018.00000 | 988 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,525.00000 | 1,554 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 979.00000 | 950 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,586.00000 | 1,616 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 905.00000 | 878 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 1,712.00000 | 1,744 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 870.00000 | 843 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 1,777.00000 | 1,809 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 836.00000 | 810 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 1,843.00000 | 1,875 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | | 803.00000 | 777 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | | 1,909.00000 | 1,943 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 1,274.00000 | 1,243 | 24.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,081.00000 | 1,109 | 24.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 1,234.00000 | 1,204 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,141.00000 | 1,170 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 1,160.00000 | 1,131 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,266.00000 | 1,297 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 0.00000 | 1,322 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 0.00000 | 988 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 0.00000 | 1,283 | 24.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 0.00000 | 1,049 | 24.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 0.00000 | 1,204 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 0.00000 | 1,170 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 0.00000 | 1,028 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 0.00000 | 1,494 | 25.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | | | 13.45490 | 13.55170 | | 26.44 | 0.00 | 0 | 4,569.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Call | | 687.00000 | 608 | 26.83 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Put | | 686.00000 | 703 | 26.83 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.75 | Call | | 614.00000 | 541 | 27.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.75 | Put | | 812.00000 | 836 | 27.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.80 | Call | | 597.00000 | 526 | 27.80 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.80 | Put | | 846.00000 | 871 | 27.80 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Call | | 581.00000 | 511 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Put | | 879.00000 | 906 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.40 | Call | | 432.00000 | 377 | 30.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.40 | Put | | 1,280.00000 | 1,322 | 30.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.45 | Call | | 421.00000 | 367 | 30.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.45 | Put | | 1,319.00000 | 1,363 | 30.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Call | | 493.00000 | 432 | 29.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Put | | 1,091.00000 | 1,127 | 29.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.90 | Call | | 565.00000 | 497 | 28.20 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.90 | Put | | 913.00000 | 942 | 28.20 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Call | | 668.00000 | 591 | 27.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Put | | 716.00000 | 736 | 27.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.50 | Call | | 707.00000 | 626 | 26.63 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.50 | Put | | 656.00000 | 672 | 26.63 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.40 | Call | | 750.00000 | 665 | 26.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.40 | Put | | 598.00000 | 610 | 26.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.35 | Call | | 772.00000 | 686 | 26.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.35 | Put | | 570.00000 | 581 | 26.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.45 | Call | | 728.00000 | 645 | 26.44 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.45 | Put | | 627.00000 | 640 | 26.44 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.25 | Call | | 818.00000 | 730 | 25.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.25 | Put | | 516.00000 | 525 | 25.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Call | | 795.00000 | 708 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Put | | 543.00000 | 553 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Call | | 668.00000 | 591 | 27.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Put | | 716.00000 | 736 | 27.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Call | | 918.00000 | 825 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Put | | 417.00000 | 420 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.10 | Call | | 892.00000 | 800 | 25.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.10 | Put | | 441.00000 | 445 | 25.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Call | | 650.00000 | 574 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Put | | 748.00000 | 769 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.20 | Call | | 842.00000 | 752 | 25.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.20 | Put | | 490.00000 | 498 | 25.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.90 | Call | | 1,001.00000 | 905 | 24.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.90 | Put | | 349.00000 | 350 | 24.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.95 | Call | | 973.00000 | 877 | 24.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 12.95 | Put | | | 371.00000 | 372 | 24.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Call | | | 493.00000 | 432 | 29.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Put | | | 1,091.00000 | 1,127 | 29.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.55 | Call | | | 400.00000 | 349 | 30.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.55 | Put | | | 1,398.00000 | 1,444 | 30.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.90 | Call | | | 335.00000 | 292 | 32.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.90 | Put | | | 1,684.00000 | 1,737 | 32.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.05 | Call | | | 521.00000 | 457 | 28.78 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.05 | Put | | | 1,019.00000 | 1,052 | 28.78 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.00 | Call | | | 535.00000 | 470 | 28.59 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.00 | Put | | | 983.00000 | 1,015 | 28.59 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.20 | Call | | | 1,489.00000 | 1,381 | 23.10 | 0.00 | 0 | 200.00 |
| € / R On 16/03/2009 Currency Future | 12.20 | Put | | | 137.00000 | 126 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.70 | Call | | | 1,123.00000 | 1,021 | 23.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.70 | Put | | | 272.00000 | 266 | 23.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Call | | | 1,030.00000 | 933 | 24.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Put | | | 328.00000 | 328 | 24.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.50 | Call | | | 1,262.00000 | 1,156 | 23.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.50 | Put | | | 210.00000 | 201 | 23.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Call | | | 1,569.00000 | 1,461 | 22.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Put | | | 118.00000 | 106 | 22.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Call | | | 1,569.00000 | 1,461 | 22.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Put | | | 118.00000 | 106 | 22.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Call | | | 1,610.00000 | 1,502 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Put | | | 108.00000 | 97 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Call | | | 1,529.00000 | 1,421 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Put | | | 127.00000 | 116 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Call | | | 1,373.00000 | 1,266 | 23.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Put | | | 171.00000 | 161 | 23.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Call | | | 1,411.00000 | 1,303 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Put | | | 159.00000 | 149 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.45 | Call | | | 1,298.00000 | 1,192 | 23.47 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.45 | Put | | | 197.00000 | 187 | 23.47 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.90 | Call | | | 1,739.00000 | 1,628 | 22.66 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.90 | Put | | | 87.00000 | 74 | 22.66 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.25 | Call | | | 1,450.00000 | 1,342 | 23.18 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.25 | Put | | | 148.00000 | 137 | 23.18 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.00 | Call | | | 1,652.00000 | 1,544 | 22.81 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.00 | Put | | | 100.00000 | 89 | 22.81 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.50 | Call | | | 2,108.00000 | 2,003 | 24.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.50 | Put | | | 57.00000 | 49 | 24.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.60 | Call | | | 2,015.00000 | 1,908 | 23.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.60 | Put | | | 63.00000 | 53 | 23.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.70 | Call | | | 1,922.00000 | 1,813 | 23.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.70 | Put | | | 70.00000 | 58 | 23.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 11.80 | Call | | | 1,830.00000 | 1,719 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Put | | | 78.00000 | 64 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Call | | | 1,411.00000 | 1,303 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Put | | | 159.00000 | 149 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.55 | Call | | | 2,061.00000 | 1,956 | 24.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.55 | Put | | | 60.00000 | 51 | 24.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Call | | | 1,968.00000 | 1,860 | 23.64 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Put | | | 67.00000 | 56 | 23.64 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.75 | Call | | | 1,876.00000 | 1,766 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.75 | Put | | | 74.00000 | 61 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Call | | | 1,784.00000 | 1,672 | 22.59 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Put | | | 83.00000 | 67 | 22.59 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.95 | Call | | | 1,694.00000 | 1,586 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.95 | Put | | | 92.00000 | 81 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Call | | | 1,610.00000 | 1,502 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Put | | | 108.00000 | 97 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Call | | | 1,830.00000 | 1,719 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Put | | | 78.00000 | 64 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Call | | | 1,335.00000 | 1,228 | 23.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Put | | | 184.00000 | 173 | 23.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Call | | | 1,529.00000 | 1,421 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Put | | | 127.00000 | 116 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Call | | | 1,227.00000 | 1,121 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Put | | | 225.00000 | 216 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Call | | | 1,157.00000 | 1,052 | 23.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Put | | | 255.00000 | 248 | 23.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Call | | | 1,227.00000 | 1,121 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Put | | | 225.00000 | 216 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Call | | | 1,157.00000 | 1,052 | 23.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Put | | | 255.00000 | 248 | 23.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.75 | Call | | | 1,090.00000 | 991 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.75 | Put | | | 289.00000 | 286 | 24.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Call | | | 1,191.00000 | 1,086 | 23.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Put | | | 240.00000 | 231 | 23.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Call | | | 1,968.00000 | 1,860 | 23.64 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Put | | | 67.00000 | 56 | 23.64 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Call | | | 1,784.00000 | 1,672 | 22.59 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Put | | | 83.00000 | 67 | 22.59 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Call | | | 1,373.00000 | 1,266 | 23.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Put | | | 171.00000 | 161 | 23.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Call | | | 1,191.00000 | 1,086 | 23.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Put | | | 240.00000 | 231 | 23.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Call | | | 1,060.00000 | 961 | 24.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Put | | | 308.00000 | 306 | 24.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Call | | | 581.00000 | 511 | 28.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 13.85 | Put | | | 879.00000 | 906 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Call | | | 507.00000 | 444 | 28.98 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Put | | | 1,055.00000 | 1,089 | 28.98 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.00 | Call | | | 945.00000 | 851 | 24.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.00 | Put | | | 394.00000 | 396 | 24.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Call | | | 1,060.00000 | 961 | 24.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Put | | | 308.00000 | 306 | 24.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.70 | Call | | | 632.00000 | 557 | 27.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.70 | Put | | | 780.00000 | 802 | 27.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Call | | | 455.00000 | 398 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Put | | | 1,203.00000 | 1,243 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Call | | | 687.00000 | 608 | 26.83 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Put | | | 686.00000 | 703 | 26.83 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Call | | | 2,155.00000 | 2,051 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Put | | | 54.00000 | 46 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.00 | Call | | | 320.00000 | 278 | 32.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.00 | Put | | | 1,768.00000 | 1,823 | 32.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.60 | Call | | | 238.00000 | 206 | 34.34 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.60 | Put | | | 2,287.00000 | 2,351 | 34.34 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.20 | Call | | | 180.00000 | 155 | 36.11 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.20 | Put | | | 2,828.00000 | 2,900 | 36.11 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.80 | Call | | | 136.00000 | 113 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.80 | Put | | | 3,384.00000 | 3,458 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Call | | | 1,030.00000 | 933 | 24.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Put | | | 328.00000 | 328 | 24.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.65 | Call | | | 380.00000 | 331 | 31.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.65 | Put | | | 1,478.00000 | 1,526 | 31.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.25 | Call | | | 283.00000 | 245 | 33.23 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.25 | Put | | | 1,981.00000 | 2,040 | 33.23 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Call | | | 212.00000 | 183 | 35.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,510.00000 | 2,578 | 35.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.45 | Call | | | 160.00000 | 138 | 36.82 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.45 | Put | | | 3,059.00000 | 3,133 | 36.82 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.70 | Call | | | 227.00000 | 196 | 34.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.70 | Put | | | 2,376.00000 | 2,441 | 34.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.50 | Call | | | 157.00000 | 135 | 36.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.50 | Put | | | 3,105.00000 | 3,180 | 36.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.30 | Call | | | 96.00000 | 78 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.30 | Put | | | 3,844.00000 | 3,924 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 18.10 | Call | | | 54.00000 | 43 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 18.10 | Put | | | 4,602.00000 | 4,688 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Call | | | 2,250.00000 | 2,147 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Put | | | 48.00000 | 42 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Call | | | 269.00000 | 233 | 33.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Put | | | 2,068.00000 | 2,128 | 33.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 16.15 | Call | | | 184.00000 | 158 | 35.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Put | | | 2,782.00000 | 2,853 | 35.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.95 | Call | | | 122.00000 | 101 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.95 | Put | | | 3,521.00000 | 3,597 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.75 | Call | | | 69.00000 | 56 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.75 | Put | | | 4,268.00000 | 4,351 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.95 | Call | | | 2,635.00000 | 2,535 | 27.36 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.95 | Put | | | 34.00000 | 30 | 27.36 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.95 | Call | | | 327.00000 | 285 | 32.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.95 | Put | | | 1,726.00000 | 1,780 | 32.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.75 | Call | | | 222.00000 | 192 | 34.81 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.75 | Put | | | 2,420.00000 | 2,487 | 34.81 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.55 | Call | | | 153.00000 | 132 | 37.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.55 | Put | | | 3,152.00000 | 3,227 | 37.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.35 | Call | | | 93.00000 | 76 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.35 | Put | | | 3,891.00000 | 3,971 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Call | | | 2,978.00000 | 2,878 | 29.30 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Put | | | 26.00000 | 23 | 29.30 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.40 | Call | | | 2,202.00000 | 2,099 | 24.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.40 | Put | | | 51.00000 | 44 | 24.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Call | | | 389.00000 | 340 | 30.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Put | | | 1,438.00000 | 1,485 | 30.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.40 | Call | | | 263.00000 | 227 | 33.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.40 | Put | | | 2,111.00000 | 2,172 | 33.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.00 | Call | | | 118.00000 | 98 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.00 | Put | | | 3,567.00000 | 3,643 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.15 | Call | | | 3,417.00000 | 3,319 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.15 | Put | | | 16.00000 | 14 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.90 | Call | | | 3,661.00000 | 3,564 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.90 | Put | | | 10.00000 | 9 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.70 | Call | | | 2,880.00000 | 2,780 | 28.74 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.70 | Put | | | 28.00000 | 25 | 28.74 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.70 | Call | | | 370.00000 | 323 | 31.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.70 | Put | | | 1,519.00000 | 1,568 | 31.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.50 | Call | | | 250.00000 | 216 | 34.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.50 | Put | | | 2,198.00000 | 2,261 | 34.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.30 | Call | | | 172.00000 | 148 | 36.39 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.30 | Put | | | 2,920.00000 | 2,993 | 36.39 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.80 | Call | | | 3,760.00000 | 3,662 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.80 | Put | | | 8.00000 | 7 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Call | | | 2,978.00000 | 2,878 | 29.30 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Put | | | 26.00000 | 23 | 29.30 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Call | | | 389.00000 | 340 | 30.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Put | | | 1,438.00000 | 1,485 | 30.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.85 | Call | | | 3,710.00000 | 3,613 | 31.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 9.85 | Put | | | 9.00000 | 8 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Call | | | 2,929.00000 | 2,829 | 29.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Put | | | 27.00000 | 24 | 29.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Call | | | 256.00000 | 222 | 33.86 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Put | | | 2,155.00000 | 2,217 | 33.86 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.25 | Call | | | 176.00000 | 151 | 36.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.25 | Put | | | 2,874.00000 | 2,946 | 36.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.70 | Call | | | 3,858.00000 | 3,761 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.70 | Put | | | 6.00000 | 6 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.50 | Call | | | 3,076.00000 | 2,976 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.50 | Put | | | 25.00000 | 21 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.30 | Call | | | 2,297.00000 | 2,196 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.30 | Put | | | 46.00000 | 41 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.50 | Call | | | 410.00000 | 358 | 30.51 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.50 | Put | | | 1,358.00000 | 1,403 | 30.51 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.30 | Call | | | 276.00000 | 239 | 33.39 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.30 | Put | | | 2,024.00000 | 2,084 | 33.39 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.10 | Call | | | 188.00000 | 162 | 35.83 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.10 | Put | | | 2,737.00000 | 2,807 | 35.83 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Call | | | 3,466.00000 | 3,368 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Put | | | 14.00000 | 13 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Call | | | 2,684.00000 | 2,584 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Put | | | 32.00000 | 29 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Call | | | 507.00000 | 444 | 28.98 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Put | | | 1,055.00000 | 1,089 | 28.98 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.20 | Call | | | 3,369.00000 | 3,271 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.20 | Put | | | 17.00000 | 16 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.00 | Call | | | 2,586.00000 | 2,486 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.00 | Put | | | 35.00000 | 31 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.20 | Call | | | 480.00000 | 420 | 29.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.20 | Put | | | 1,128.00000 | 1,166 | 29.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.80 | Call | | | 217.00000 | 187 | 34.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.80 | Put | | | 2,465.00000 | 2,532 | 34.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.60 | Call | | | 150.00000 | 129 | 37.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.60 | Put | | | 3,198.00000 | 3,274 | 37.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.30 | Call | | | 3,272.00000 | 3,173 | 30.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.30 | Put | | | 20.00000 | 18 | 30.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.10 | Call | | | 2,489.00000 | 2,389 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.10 | Put | | | 37.00000 | 34 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Call | | | 455.00000 | 398 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Put | | | 1,203.00000 | 1,243 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.10 | Call | | | 305.00000 | 264 | 32.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.10 | Put | | | 1,853.00000 | 1,910 | 32.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.90 | Call | | | 207.00000 | 178 | 35.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.90 | Put | | | 2,555.00000 | 2,624 | 35.27 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 16.70 | Call | | | 143.00000 | 122 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.70 | Put | | | 3,292.00000 | 3,367 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.00 | Call | | | 3,563.00000 | 3,466 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.00 | Put | | | 12.00000 | 11 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.80 | Call | | | 2,782.00000 | 2,682 | 28.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.80 | Put | | | 30.00000 | 27 | 28.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Call | | | 1,335.00000 | 1,228 | 23.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Put | | | 184.00000 | 173 | 23.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.80 | Call | | | 352.00000 | 307 | 31.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.80 | Put | | | 1,601.00000 | 1,652 | 31.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.40 | Call | | | 164.00000 | 141 | 36.67 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.40 | Put | | | 3,012.00000 | 3,086 | 36.67 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.35 | Call | | | 3,224.00000 | 3,124 | 30.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.35 | Put | | | 22.00000 | 19 | 30.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.15 | Call | | | 2,440.00000 | 2,341 | 26.28 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.15 | Put | | | 39.00000 | 36 | 26.28 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.35 | Call | | | 443.00000 | 388 | 29.94 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.35 | Put | | | 1,242.00000 | 1,283 | 29.94 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.15 | Call | | | 298.00000 | 258 | 32.91 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.15 | Put | | | 1,896.00000 | 1,953 | 32.91 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.95 | Call | | | 202.00000 | 174 | 35.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.95 | Put | | | 2,601.00000 | 2,669 | 35.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.75 | Call | | | 140.00000 | 117 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.75 | Put | | | 3,339.00000 | 3,412 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.45 | Call | | | 3,125.00000 | 3,025 | 30.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.45 | Put | | | 24.00000 | 20 | 30.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.25 | Call | | | 2,345.00000 | 2,244 | 25.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.25 | Put | | | 43.00000 | 39 | 25.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.05 | Call | | | 193.00000 | 166 | 35.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.05 | Put | | | 2,691.00000 | 2,761 | 35.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Call | | | 131.00000 | 109 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Put | | | 3,429.00000 | 3,504 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.40 | Call | | | 3,175.00000 | 3,074 | 30.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.40 | Put | | | 23.00000 | 20 | 30.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.20 | Call | | | 2,392.00000 | 2,292 | 26.01 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.20 | Put | | | 41.00000 | 37 | 26.01 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.20 | Call | | | 290.00000 | 251 | 33.07 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.20 | Put | | | 1,939.00000 | 1,996 | 33.07 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.00 | Call | | | 198.00000 | 170 | 35.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.00 | Put | | | 2,646.00000 | 2,715 | 35.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Call | | | 3,466.00000 | 3,368 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Put | | | 14.00000 | 13 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.05 | Call | | | 3,515.00000 | 3,417 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.05 | Put | | | 13.00000 | 12 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.85 | Call | | | 2,733.00000 | 2,633 | 27.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 10.85 | Put | | | 31.00000 | 28 | 27.91 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.85 | Call | | | 344.00000 | 299 | 31.84 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.85 | Put | | | 1,642.00000 | 1,694 | 31.84 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.65 | Call | | | 233.00000 | 201 | 34.49 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.65 | Put | | | 2,331.00000 | 2,396 | 34.49 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.25 | Call | | | 3,320.00000 | 3,222 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.25 | Put | | | 19.00000 | 17 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.05 | Call | | | 2,538.00000 | 2,438 | 26.80 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.05 | Put | | | 36.00000 | 33 | 26.80 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.25 | Call | | | 467.00000 | 409 | 29.56 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.25 | Put | | | 1,166.00000 | 1,204 | 29.56 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.05 | Call | | | 312.00000 | 271 | 32.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.05 | Put | | | 1,810.00000 | 1,867 | 32.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Call | | | 212.00000 | 183 | 35.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,510.00000 | 2,578 | 35.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.65 | Call | | | 147.00000 | 126 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.65 | Put | | | 3,245.00000 | 3,321 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.10 | Call | | | 110.00000 | 91 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.10 | Put | | | 3,659.00000 | 3,736 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Call | | | 2,684.00000 | 2,584 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Put | | | 32.00000 | 29 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Call | | | 795.00000 | 708 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Put | | | 543.00000 | 553 | 25.94 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Call | | | 650.00000 | 574 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Put | | | 748.00000 | 769 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Call | | | 131.00000 | 109 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Put | | | 3,429.00000 | 3,504 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.65 | Call | | | 75.00000 | 60 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.65 | Put | | | 4,173.00000 | 4,255 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.60 | Call | | | 77.00000 | 63 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.60 | Put | | | 4,126.00000 | 4,208 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Call | | | 2,929.00000 | 2,829 | 29.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Put | | | 27.00000 | 24 | 29.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Call | | | 2,155.00000 | 2,051 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Put | | | 54.00000 | 46 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Call | | | 918.00000 | 825 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Put | | | 417.00000 | 420 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Call | | | 256.00000 | 222 | 33.86 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Put | | | 2,155.00000 | 2,217 | 33.86 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.05 | Call | | | 114.00000 | 94 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.05 | Put | | | 3,612.00000 | 3,689 | 37.38 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.55 | Call | | | 3,027.00000 | 2,927 | 29.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.55 | Put | | | 25.00000 | 22 | 29.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Call | | | 2,250.00000 | 2,147 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Put | | | 48.00000 | 42 | 25.22 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 15.35 | Call | | | 269.00000 | 233 | 33.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Put | | | 2,068.00000 | 2,128 | 33.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Call | | | 184.00000 | 158 | 35.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Put | | | 2,782.00000 | 2,853 | 35.97 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | | | 13.68520 | | 13.78740 | | 26.65 | 0.00 | 0 | 2,585.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 979.00000 | 928 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 991.00000 | 1,042 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Call | | | 924.00000 | 876 | 27.26 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Put | | | 1,086.00000 | 1,141 | 27.26 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Call | | | 906.00000 | 859 | 27.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Put | | | 1,119.00000 | 1,174 | 27.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 873.00000 | 828 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,185.00000 | 1,243 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Call | | | 675.00000 | 630 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,537.00000 | 1,594 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Call | | | 658.00000 | 614 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Put | | | 1,571.00000 | 1,628 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Call | | | 782.00000 | 732 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,345.00000 | 1,397 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 856.00000 | 808 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,219.00000 | 1,273 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Call | | | 960.00000 | 910 | 27.01 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Put | | | 1,022.00000 | 1,075 | 27.01 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 1,018.00000 | 964 | 26.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 930.00000 | 979 | 26.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 1,058.00000 | 1,003 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 870.00000 | 918 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 1,077.00000 | 1,023 | 26.30 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 839.00000 | 888 | 26.30 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 1,037.00000 | 983 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 900.00000 | 948 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Call | | | 1,116.00000 | 1,062 | 26.02 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Put | | | 779.00000 | 827 | 26.02 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 1,077.00000 | 1,023 | 26.30 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 839.00000 | 888 | 26.30 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Call | | | 1,096.00000 | 1,043 | 26.19 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Put | | | 809.00000 | 858 | 26.19 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 1,191.00000 | 1,122 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 704.00000 | 737 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 1,191.00000 | 1,122 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 704.00000 | 737 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | | 1,164.00000 | 1,102 | 25.69 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | | 727.00000 | 766 | 25.69 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 1,137.00000 | 1,082 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 750.00000 | 797 | 25.85 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 979.00000 | 928 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 991.00000 | 1,042 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 1,137.00000 | 1,082 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 750.00000 | 797 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | | 1,276.00000 | 1,204 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | | 638.00000 | 669 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Call | | | 1,219.00000 | 1,149 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Put | | | 682.00000 | 714 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 1,058.00000 | 1,003 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 870.00000 | 918 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 873.00000 | 828 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,185.00000 | 1,243 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Call | | | 727.00000 | 679 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Put | | | 1,439.00000 | 1,494 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 595.00000 | 553 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,707.00000 | 1,768 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Call | | | 509.00000 | 471 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Put | | | 1,921.00000 | 1,986 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 801.00000 | 751 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,314.00000 | 1,366 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 841.00000 | 789 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,253.00000 | 1,303 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 1,425.00000 | 1,349 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 537.00000 | 564 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 1,305.00000 | 1,232 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 617.00000 | 647 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Call | | | 1,520.00000 | 1,442 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Put | | | 482.00000 | 507 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 1,826.00000 | 1,742 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 339.00000 | 357 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 1,791.00000 | 1,707 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 353.00000 | 372 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Call | | | 1,862.00000 | 1,778 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Put | | | 325.00000 | 343 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 1,791.00000 | 1,707 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 353.00000 | 372 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 1,652.00000 | 1,571 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 414.00000 | 436 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Call | | | 1,686.00000 | 1,604 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Put | | | 398.00000 | 419 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 1,585.00000 | 1,506 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 447.00000 | 470 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 2,011.00000 | 1,924 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 273.00000 | 289 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Call | | | 1,720.00000 | 1,638 | 25.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 12.45 | Put | | | 383.00000 | 403 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Call | | | 1,899.00000 | 1,814 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Put | | | 312.00000 | 328 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 1,973.00000 | 1,887 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 286.00000 | 301 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 1,936.00000 | 1,850 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 298.00000 | 315 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Call | | | 2,285.00000 | 2,194 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Put | | | 197.00000 | 209 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Call | | | 2,205.00000 | 2,115 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Put | | | 217.00000 | 230 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Call | | | 2,126.00000 | 2,037 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Put | | | 239.00000 | 252 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Call | | | 2,049.00000 | 1,961 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Put | | | 261.00000 | 276 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 1,755.00000 | 1,673 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 368.00000 | 387 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Call | | | 2,245.00000 | 2,154 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Put | | | 207.00000 | 219 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 2,165.00000 | 2,076 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 228.00000 | 241 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Call | | | 2,087.00000 | 1,999 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Put | | | 250.00000 | 264 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 1,652.00000 | 1,571 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 414.00000 | 436 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 1,973.00000 | 1,887 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 286.00000 | 301 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 1,618.00000 | 1,538 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 431.00000 | 453 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Call | | | 1,552.00000 | 1,473 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Put | | | 465.00000 | 488 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 2,011.00000 | 1,924 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 273.00000 | 289 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 1,936.00000 | 1,850 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 298.00000 | 315 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 1,456.00000 | 1,380 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 519.00000 | 545 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | | 2,325.00000 | 2,234 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | | 188.00000 | 199 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 2,165.00000 | 2,076 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 228.00000 | 241 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 1,585.00000 | 1,506 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 447.00000 | 470 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Call | | | 1,394.00000 | 1,319 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Put | | | 557.00000 | 584 | 25.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | | 1,334.00000 | 1,261 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | | 597.00000 | 626 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 1,456.00000 | 1,380 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 519.00000 | 545 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 1,618.00000 | 1,538 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 431.00000 | 453 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 1,488.00000 | 1,411 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 500.00000 | 525 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 1,826.00000 | 1,742 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 339.00000 | 357 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 1,755.00000 | 1,673 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 368.00000 | 387 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 1,488.00000 | 1,411 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 500.00000 | 525 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 1,425.00000 | 1,349 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 537.00000 | 564 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Call | | | 1,364.00000 | 1,290 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Put | | | 576.00000 | 605 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | | 1,334.00000 | 1,261 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | | 597.00000 | 626 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Call | | | 998.00000 | 946 | 26.77 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Put | | | 960.00000 | 1,010 | 26.77 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Call | | | 1,247.00000 | 1,176 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Put | | | 660.00000 | 691 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 942.00000 | 893 | 27.13 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,054.00000 | 1,107 | 27.13 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Call | | | 821.00000 | 769 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Put | | | 1,283.00000 | 1,334 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Call | | | 745.00000 | 697 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,407.00000 | 1,462 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Call | | | 709.00000 | 662 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,472.00000 | 1,527 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Call | | | 642.00000 | 598 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Put | | | 1,604.00000 | 1,663 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Call | | | 610.00000 | 568 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,672.00000 | 1,733 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Call | | | 579.00000 | 539 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,742.00000 | 1,804 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Call | | | 550.00000 | 511 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,813.00000 | 1,876 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 763.00000 | 714 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,376.00000 | 1,429 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 692.00000 | 646 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,504.00000 | 1,561 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 801.00000 | 751 | 27.63 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,314.00000 | 1,366 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 763.00000 | 714 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,376.00000 | 1,429 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 692.00000 | 646 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,504.00000 | 1,561 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 626.00000 | 583 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,638.00000 | 1,698 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Call | | | 565.00000 | 525 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Put | | | 1,777.00000 | 1,839 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Call | | | 536.00000 | 497 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Put | | | 1,849.00000 | 1,912 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 482.00000 | 447 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,995.00000 | 2,061 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Call | | | 457.00000 | 423 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Put | | | 2,070.00000 | 2,138 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Call | | | 433.00000 | 400 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Put | | | 2,146.00000 | 2,215 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Call | | | 410.00000 | 379 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,223.00000 | 2,293 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 626.00000 | 583 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,638.00000 | 1,698 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 595.00000 | 553 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,707.00000 | 1,768 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 482.00000 | 447 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,995.00000 | 2,061 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 889.00000 | 843 | 27.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,152.00000 | 1,208 | 27.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 1,305.00000 | 1,232 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 617.00000 | 647 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 942.00000 | 893 | 27.13 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,054.00000 | 1,107 | 27.13 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 889.00000 | 843 | 27.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,152.00000 | 1,208 | 27.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 856.00000 | 808 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,219.00000 | 1,273 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 1,037.00000 | 983 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 900.00000 | 948 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | | 1,276.00000 | 1,204 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | | 638.00000 | 669 | 25.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 1,018.00000 | 964 | 26.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 930.00000 | 979 | 26.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 841.00000 | 789 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,253.00000 | 1,303 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 13.89010 | | 13.99730 | | 26.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | | 1,242.00000 | 1,193 | 26.78 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | | 1,245.00000 | 1,303 | 26.78 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | | 1,170.00000 | 1,125 | 27.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,373.00000 | 1,435 | 27.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | | 933.00000 | 888 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,785.00000 | 1,848 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | | 1,320.00000 | 1,267 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,122.00000 | 1,177 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | | 1,280.00000 | 1,230 | 26.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | | 1,183.00000 | 1,240 | 26.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | | 1,205.00000 | 1,159 | 26.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,308.00000 | 1,368 | 26.97 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 1,136.00000 | 1,093 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,439.00000 | 1,503 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 1,104.00000 | 1,053 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,506.00000 | 1,563 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | | 1,064.00000 | 1,014 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,566.00000 | 1,624 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | | 1,025.00000 | 977 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,627.00000 | 1,687 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 0.00000 | 1,348 | 26.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 0.00000 | 1,058 | 26.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | | 0.00000 | 1,307 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | | 0.00000 | 1,117 | 26.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | | 0.00000 | 1,267 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | | 0.00000 | 1,177 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | | 0.00000 | 1,230 | 26.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | | 0.00000 | 1,240 | 26.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 0.00000 | 1,093 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 0.00000 | 1,503 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 0.00000 | 1,053 | 27.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 0.00000 | 1,563 | 27.35 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 305.12100 | | 305.52700 | | 0.00 | 79,331,460.00 | 26 | 601.00 |
| ALBI On 07/05/2009 Index Future | | | 313.50600 | | 313.92400 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/08/2009 Index Future | | | 320.66600 | | 320.90500 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 05/02/2009 Index Future | | | 125.61600 | | 125.73900 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/05/2009 Index Future | | | 129.03000 | | 129.15400 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 132.14200 | | 132.26200 | | 0.00 | 0.00 | 0 | 2.00 |
| GOVI On 05/02/2009 jGovi | | | 306.34350 | | 306.74300 | | 0.00 | 0.00 | 0 | 507.00 |
| GOVI On 07/05/2009 jGovi | | | 314.67000 | | 315.07450 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/08/2009 jGovi | | | 322.25750 | | 322.65600 | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ILBI On 05/02/2009 Index Future | | | 337.98800 | | 338.01100 | | 0.00 | 0.00 | 0 | 2.00 |
| ILBI On 07/05/2009 Index Future | | | 347.88400 | | 347.90600 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.14200 | | 9.13800 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.11900 | | 8.14300 | | 0.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.15200 | | 7.19000 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 7.93700 | | 7.95900 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.00800 | | 8.03000 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 7.78300 | | 7.78700 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 7.99700 | | 7.99400 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 11.42500 | | 11.42500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 10.83700 | | 10.85600 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 8.91200 | | 8.90500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 7.38100 | | 7.36400 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 7.13100 | | 7.10000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 7.98500 | | 7.98100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/05/2009 jNote | | | 7.54000 | | 7.54200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.35600 | | 7.36700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 7.79100 | | 7.81700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/05/2009 jNote | | | 7.59900 | | 7.62500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 7.52100 | | 7.54700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 7.63700 | | 7.64100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/05/2009 jNote | | | 7.50700 | | 7.51200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 7.44200 | | 7.44900 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2008 jRod | | | 11.15000 | | 11.68500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/01/2009 jRod | | | 11.55700 | | 11.55900 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 27/02/2009 jRod | | | 11.48400 | | 11.48500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/03/2009 jRod | | | 11.42600 | | 11.55700 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/04/2009 jRod | | | 11.37400 | | 11.37000 | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|--------------|-----|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| JROD On 29/05/2009 jRod | | | | 11.09500 | 11.09100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2009 jRod | | | | 10.74200 | 11.06500 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 05/02/2009 Index Future | | | | 298.04300 | 298.50700 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/05/2009 Index Future | | | | 306.14400 | 306.61500 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | | 313.52600 | 313.99200 | | 0.00 | 0.00 | 0 | 3.00 |
| R153 On 05/02/2009 Bond Future | | | | 7.03300 | 7.00100 | | 3.00 | 0.00 | 0 | 5,314.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | | 4,461.00000 | 4,412 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | | 0.00000 | 0 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | | | | 6.36000 | 6.32600 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Call | | | 3,923.00000 | 3,881 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Put | | | 198.00000 | 201 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | | 5.64100 | 5.60500 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 4,859.00000 | 4,826 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 577.00000 | 582 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 5,058.00000 | 5,025 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 527.00000 | 532 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | | | | 7.13000 | 7.11300 | | 11.95 | 0.00 | 0 | 16,509.00 |
| R157 On 05/02/2009 Bond Future | 8.25 | Call | | | 7,086.00000 | 6,978 | 12.03 | 0.00 | 0 | 850.00 |
| R157 On 05/02/2009 Bond Future | 8.25 | Put | | | 223.00000 | 221 | 12.03 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Call | | | 9,797.00000 | 9,689 | 12.20 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Put | | | 61.00000 | 60 | 12.20 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Call | | | 16,552.00000 | 16,446 | 12.70 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Put | | | 1.00000 | 1 | 12.70 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | | 12,537.00000 | 12,430 | 12.40 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | | 14.00000 | 14 | 12.40 | 0.00 | 0 | 850.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Call | | | 13,892.00000 | 13,786 | 12.50 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Put | | | 6.00000 | 6 | 12.50 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | | | | 6.95700 | 6.94100 | | 11.95 | 0.00 | 0 | 1,727.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Call | | | 4,751.00000 | 4,679 | 11.80 | 0.00 | 0 | 386.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Put | | | 2,886.00000 | 2,912 | 11.80 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Call | | | 2,556.00000 | 2,503 | 11.65 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Put | | | 5,276.00000 | 5,321 | 11.65 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Call | | | 12,282.00000 | 12,188 | 12.30 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Put | | | 472.00000 | 475 | 12.30 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | | 6.83300 | 6.81700 | | 0.00 | 0.00 | 0 | 5,000.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 13,421.00000 | 13,327 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 7.00000 | 7 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | | 7.11300 | 7.09900 | | 24.97 | 0.00 | 0 | 5,325.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | | 23,345.00000 | 23,168 | 25.97 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | | 39.00000 | 37 | 25.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R186 On 07/05/2009 Bond Future | | | 7.00500 | 6.99200 | | 24.70 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Call | | 5,312.00000 | 5,217 | 24.10 | 0.00 | 0 | 97.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Put | | 11,688.00000 | 11,755 | 24.10 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Call | | 15,068.00000 | 14,921 | 24.70 | 0.00 | 0 | 2,500.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Put | | 3,250.00000 | 3,266 | 24.70 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Call | | 23,299.00000 | 23,139 | 25.49 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Put | | 1,211.00000 | 1,213 | 25.49 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | 6.93800 | 6.92500 | | 26.66 | 0.00 | 0 | 2,500.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | 25,670.00000 | 25,518 | 27.51 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | 2,928.00000 | 2,938 | 27.51 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | | | 11.37700 | 11.36600 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | 648.00000 | 638 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | 679.00000 | 670 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | | | 11.42400 | 11.34800 | | 0.48 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Call | | 70.00000 | 62 | 0.48 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Put | | 173.00000 | 187 | 0.48 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 7.16700 | 7.14900 | | 0.00 | 0.00 | 0 | 2.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | 9,784.00000 | 9,695 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | | | 6.94600 | 6.92800 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Call | | 10,507.00000 | 10,420 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 6.79800 | 6.78000 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | 10,814.00000 | 10,730 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | 5.00000 | 5 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 7.24100 | 7.22500 | | 0.00 | 0.00 | 0 | 38.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | 12,319.00000 | 12,214 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | | | 7.08100 | 7.06600 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Call | | 11,707.00000 | 11,610 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 6.97700 | 6.96200 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | 13,481.00000 | 13,385 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 7.24800 | 7.23300 | | 0.00 | 0.00 | 0 | 9.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | 13,318.00000 | 13,210 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | | | 7.10600 | 7.09100 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Call | | 12,603.00000 | 12,496 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R204 On 06/08/2009 Bond Future | | | 7.01600 | 7.00100 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | 14,495.00000 | 14,389 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 7.17600 | 7.15600 | | 0.00 | 0.00 | 0 | 1,730.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | 8,213.00000 | 8,130 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | | | 6.93000 | 6.90900 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Call | | 7,961.00000 | 7,877 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Put | | 4.00000 | 4 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 6.75800 | 6.73900 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | 9,121.00000 | 9,049 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | 11.00000 | 11 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 7.29400 | 7.27900 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | 13,359.00000 | 13,247 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | | | 7.16700 | 7.15200 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Call | | 12,575.00000 | 12,464 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 7.08800 | 7.07300 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | 14,490.00000 | 14,380 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 05/02/2009 Bond Future | | | 7.32400 | 7.31300 | | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 05/02/2009 Bond Future | 8.75 | Call | | 10,296.00000 | 10,211 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 05/02/2009 Bond Future | 8.75 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | | | 7.20700 | 7.19600 | | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Call | | 11,077.00000 | 10,992 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 7.14400 | 7.13500 | | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | 14,582.00000 | 14,514 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | | | 6.74200 | 6.71900 | | 0.00 | 0.00 | 0 | 5,545.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | 21,937.00000 | 21,665 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | | | 6.65500 | 6.63200 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Call | | 22,930.00000 | 22,654 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 6.59900 | 6.57600 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | 21,582.00000 | 21,305 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| TRT1 On 05/02/2009 Index Future | | | 302.48000 | | 302.87600 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/05/2009 Index Future | | | 310.70100 | | 311.10200 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 318.19300 | | 318.58800 | | 0.00 | 0.00 | 0 | 100.00 |
| ZAAD On 16/03/2009 Currency Future | | | 6.58060 | | 6.58910 | | 22.93 | 52,644,800.00 | 8,000 | 8,550.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Call | | | 280.00000 | 264 | 22.93 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Put | | | 290.00000 | 283 | 22.93 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Call | | | 262.00000 | 246 | 23.37 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Put | | | 323.00000 | 316 | 23.37 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Call | | | 245.00000 | 230 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Put | | | 356.00000 | 350 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Call | | | 245.00000 | 230 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Put | | | 356.00000 | 350 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Call | | | 216.00000 | 202 | 24.74 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Put | | | 427.00000 | 422 | 24.74 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.00 | Call | | | 170.00000 | 158 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.00 | Put | | | 581.00000 | 578 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Call | | | 156.00000 | 145 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Put | | | 617.00000 | 614 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Call | | | 180.00000 | 168 | 26.12 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Put | | | 541.00000 | 537 | 26.12 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.85 | Call | | | 203.00000 | 190 | 25.20 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.85 | Put | | | 464.00000 | 459 | 25.20 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Call | | | 216.00000 | 202 | 24.74 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Put | | | 427.00000 | 422 | 24.74 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.75 | Call | | | 230.00000 | 216 | 24.28 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.75 | Put | | | 391.00000 | 385 | 24.28 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Call | | | 280.00000 | 264 | 22.93 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Put | | | 290.00000 | 283 | 22.93 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.50 | Call | | | 319.00000 | 302 | 22.00 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.50 | Put | | | 230.00000 | 222 | 22.00 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Call | | | 191.00000 | 178 | 25.66 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Put | | | 502.00000 | 498 | 25.66 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Call | | | 180.00000 | 168 | 26.12 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Put | | | 541.00000 | 537 | 26.12 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Call | | | 191.00000 | 178 | 25.66 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Put | | | 502.00000 | 498 | 25.66 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.65 | Call | | | 49.00000 | 43 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.65 | Put | | | 1,110.00000 | 1,113 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.80 | Call | | | 36.00000 | 31 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.80 | Put | | | 1,247.00000 | 1,250 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.50 | Call | | | 67.00000 | 60 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.50 | Put | | | 978.00000 | 979 | 26.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 7.30 | Call | | | 99.00000 | 90 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Put | | | 810.00000 | 809 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Call | | | 130.00000 | 120 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Put | | | 691.00000 | 690 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Call | | | 143.00000 | 132 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Put | | | 654.00000 | 651 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Call | | | 341.00000 | 324 | 21.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Put | | | 202.00000 | 194 | 21.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.35 | Call | | | 393.00000 | 376 | 20.80 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.35 | Put | | | 154.00000 | 145 | 20.80 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.25 | Call | | | 454.00000 | 437 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.25 | Put | | | 115.00000 | 106 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Call | | | 298.00000 | 282 | 22.46 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Put | | | 259.00000 | 252 | 22.46 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.30 | Call | | | 422.00000 | 405 | 20.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.30 | Put | | | 133.00000 | 124 | 20.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Call | | | 298.00000 | 282 | 22.46 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Put | | | 259.00000 | 252 | 22.46 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Call | | | 366.00000 | 348 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Put | | | 177.00000 | 168 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Call | | | 341.00000 | 324 | 21.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Put | | | 202.00000 | 194 | 21.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Call | | | 156.00000 | 145 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Put | | | 617.00000 | 614 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Call | | | 488.00000 | 471 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Put | | | 99.00000 | 90 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Call | | | 366.00000 | 348 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Put | | | 177.00000 | 168 | 21.11 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Call | | | 130.00000 | 120 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Put | | | 691.00000 | 690 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Call | | | 119.00000 | 109 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Put | | | 730.00000 | 729 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Call | | | 99.00000 | 90 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Put | | | 810.00000 | 809 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Call | | | 82.00000 | 74 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Put | | | 892.00000 | 893 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.25 | Call | | | 109.00000 | 99 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.25 | Put | | | 769.00000 | 769 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.35 | Call | | | 90.00000 | 81 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.35 | Put | | | 851.00000 | 851 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Call | | | 262.00000 | 246 | 23.37 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Put | | | 323.00000 | 316 | 23.37 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.10 | Call | | | 563.00000 | 546 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.10 | Put | | | 73.00000 | 66 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Call | | | 488.00000 | 471 | 20.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 6.20 | Put | | | 99.00000 | 90 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.90 | Call | | | 727.00000 | 713 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.90 | Put | | | 38.00000 | 32 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.00 | Call | | | 642.00000 | 627 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.00 | Put | | | 53.00000 | 47 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.95 | Call | | | 684.00000 | 670 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.95 | Put | | | 45.00000 | 39 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.05 | Call | | | 602.00000 | 586 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.05 | Put | | | 63.00000 | 56 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Call | | | 524.00000 | 508 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Put | | | 85.00000 | 77 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Call | | | 524.00000 | 508 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Put | | | 85.00000 | 77 | 20.14 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Call | | | 119.00000 | 109 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Put | | | 730.00000 | 729 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Call | | | 82.00000 | 74 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Put | | | 892.00000 | 893 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.45 | Call | | | 74.00000 | 66 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.45 | Put | | | 935.00000 | 936 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.55 | Call | | | 60.00000 | 54 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.55 | Put | | | 1,021.00000 | 1,023 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.60 | Call | | | 55.00000 | 48 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.60 | Put | | | 1,065.00000 | 1,068 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.70 | Call | | | 44.00000 | 39 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.70 | Put | | | 1,155.00000 | 1,158 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Call | | | 29.00000 | 24 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Put | | | 1,339.00000 | 1,344 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Call | | | 29.00000 | 24 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Put | | | 1,339.00000 | 1,344 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.00 | Call | | | 23.00000 | 19 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.00 | Put | | | 1,434.00000 | 1,439 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.10 | Call | | | 18.00000 | 15 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.10 | Put | | | 1,529.00000 | 1,535 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.20 | Call | | | 14.00000 | 12 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.20 | Put | | | 1,625.00000 | 1,631 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.75 | Call | | | 40.00000 | 35 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.75 | Put | | | 1,201.00000 | 1,204 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.85 | Call | | | 32.00000 | 28 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.85 | Put | | | 1,293.00000 | 1,297 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.95 | Call | | | 26.00000 | 22 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.95 | Put | | | 1,386.00000 | 1,391 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.05 | Call | | | 20.00000 | 17 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.05 | Put | | | 1,481.00000 | 1,487 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Call | | | 143.00000 | 132 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Put | | | 654.00000 | 651 | 26.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | | | 6.67680 | 6.68650 | | 23.05 | 0.00 | 0 | 820.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | 411.00000 | 404 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 424.00000 | 427 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Call | | 393.00000 | 386 | 23.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Put | | 456.00000 | 460 | 23.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | 376.00000 | 370 | 23.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | 489.00000 | 493 | 23.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | 376.00000 | 370 | 23.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | 489.00000 | 493 | 23.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | 345.00000 | 340 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | 559.00000 | 563 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Call | | 293.00000 | 283 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Put | | 707.00000 | 707 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | 277.00000 | 267 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | 740.00000 | 741 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | 305.00000 | 300 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | 669.00000 | 673 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | 331.00000 | 326 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | 595.00000 | 599 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | 345.00000 | 340 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | 559.00000 | 563 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | 360.00000 | 354 | 24.17 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | 524.00000 | 527 | 24.17 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | 360.00000 | 354 | 24.17 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | 524.00000 | 527 | 24.17 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | 331.00000 | 326 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | 595.00000 | 599 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | 411.00000 | 404 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | 424.00000 | 427 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Call | | 449.00000 | 441 | 22.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Put | | 362.00000 | 365 | 22.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | 305.00000 | 300 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | 669.00000 | 673 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Call | | 318.00000 | 313 | 25.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Put | | 631.00000 | 636 | 25.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | 277.00000 | 267 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | 740.00000 | 741 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 125.00000 | 118 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,238.00000 | 1,242 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 109.00000 | 104 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,323.00000 | 1,327 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Call | | 161.00000 | 154 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Put | | 1,075.00000 | 1,077 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | 206.00000 | 198 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | 920.00000 | 921 | 25.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 7.25 | Call | | | 247.00000 | 238 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Put | | | 810.00000 | 811 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 261.00000 | 252 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 775.00000 | 775 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | | 468.00000 | 461 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | | 332.00000 | 334 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | | 512.00000 | 504 | 21.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | | 275.00000 | 277 | 21.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | | 536.00000 | 528 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | | 250.00000 | 251 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 429.00000 | 423 | 23.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 393.00000 | 396 | 23.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | | 536.00000 | 528 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | | 250.00000 | 251 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 429.00000 | 423 | 23.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 393.00000 | 396 | 23.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Call | | | 489.00000 | 482 | 22.06 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Put | | | 302.00000 | 305 | 22.06 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | | 590.00000 | 582 | 20.99 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | | 204.00000 | 205 | 20.99 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 261.00000 | 252 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 775.00000 | 775 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | | 233.00000 | 224 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | | 846.00000 | 847 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | | 206.00000 | 198 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | | 920.00000 | 921 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Call | | | 183.00000 | 175 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Put | | | 996.00000 | 998 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Call | | | 219.00000 | 211 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Put | | | 883.00000 | 884 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Call | | | 194.00000 | 186 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Put | | | 958.00000 | 959 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | | 656.00000 | 644 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | | 170.00000 | 168 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Call | | | 800.00000 | 788 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Put | | | 113.00000 | 111 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Call | | | 726.00000 | 714 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Put | | | 140.00000 | 138 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | | 656.00000 | 644 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | | 170.00000 | 168 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | | 590.00000 | 582 | 20.99 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | | 204.00000 | 205 | 20.99 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | | 763.00000 | 751 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | | 126.00000 | 124 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | | 691.00000 | 679 | 20.79 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 154.00000 | 152 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Call | | 623.00000 | 611 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Put | | 186.00000 | 184 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Call | | 563.00000 | 554 | 21.19 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Put | | 226.00000 | 227 | 21.19 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 691.00000 | 679 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 154.00000 | 152 | 20.79 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 172.00000 | 164 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,035.00000 | 1,037 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Call | | 151.00000 | 144 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Put | | 1,115.00000 | 1,117 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 233.00000 | 224 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 846.00000 | 847 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 142.00000 | 135 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,156.00000 | 1,158 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 142.00000 | 135 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,156.00000 | 1,158 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 125.00000 | 118 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,238.00000 | 1,242 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 109.00000 | 104 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,323.00000 | 1,327 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Call | | 96.00000 | 90 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Put | | 1,409.00000 | 1,413 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Call | | 84.00000 | 79 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Put | | 1,497.00000 | 1,502 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 73.00000 | 68 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,586.00000 | 1,591 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Call | | 63.00000 | 59 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Put | | 1,677.00000 | 1,682 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 73.00000 | 68 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,586.00000 | 1,591 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 172.00000 | 164 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,035.00000 | 1,037 | 25.34 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 512.00000 | 504 | 21.73 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 275.00000 | 277 | 21.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.75560 | 6.77280 | | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | 539.00000 | 529 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | 516.00000 | 524 | 23.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | 503.00000 | 494 | 23.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | 580.00000 | 589 | 23.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 486.00000 | 478 | 23.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 613.00000 | 622 | 23.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 427.00000 | 419 | 24.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 754.00000 | 764 | 24.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | 637.00000 | 626 | 22.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | 364.00000 | 371 | 22.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 596.00000 | 586 | 22.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 423.00000 | 431 | 22.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 558.00000 | 548 | 23.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 485.00000 | 493 | 23.13 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 520.00000 | 511 | 23.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 547.00000 | 556 | 23.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | 455.00000 | 447 | 24.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | 682.00000 | 692 | 24.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 427.00000 | 419 | 24.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 754.00000 | 764 | 24.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 396.00000 | 389 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 823.00000 | 833 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 362.00000 | 356 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 890.00000 | 900 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 659.00000 | 648 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 336.00000 | 343 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 615.00000 | 606 | 22.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 392.00000 | 400 | 22.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 577.00000 | 568 | 22.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 455.00000 | 462 | 22.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 470.00000 | 462 | 24.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 647.00000 | 657 | 24.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 440.00000 | 433 | 24.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 718.00000 | 727 | 24.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 413.00000 | 406 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 790.00000 | 801 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | 379.00000 | 372 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | 856.00000 | 866 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | 0.00000 | 697 | 21.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | 0.00000 | 291 | 21.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 0.00000 | 648 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 0.00000 | 343 | 21.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 0.00000 | 568 | 22.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 0.00000 | 462 | 22.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 0.00000 | 462 | 24.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 0.00000 | 657 | 24.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 0.00000 | 406 | 25.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 0.00000 | 801 | 25.07 | 0.00 | 0 | 0.00 |

Total for Derivatives:

187,409,918.00

13,228

346,026.00

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

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Grand Total: | | | | | | | | 187,409,918.00 | 13,228 | 346,026.00 |
|---------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|