



Daily MTM Report

Daily summary for 15/07/2009

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <u>j-Bonds</u> | | | | | | | | | |
| CGR4 On 23/07/2009 Bond | | | 14.62900 | 14.62900 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.34000 | 7.36500 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.68000 | 8.70500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 9.22000 | 9.25000 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.75500 | 8.78500 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 9.18000 | 9.21500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 9.20500 | 9.24000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.77500 | 8.80500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 9.30500 | 9.33000 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 9.38800 | 9.40700 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.82000 | 8.85500 | | | 0.00 | 0 | 0.00 |

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

Derivatives

| | | | | | | | | | | |
|--------------------------------------|------|------|---------|--|-------------|-------|-------|---------------|--------|------------|
| \$ / R On 14/09/2009 Currency Future | | | 8.26570 | | 8.36670 | | 22.19 | 85,434,275.20 | 10,336 | 242,877.00 |
| \$ / R On 14/09/2009 Currency Future | 8.35 | Call | | | 311.00000 | 267 | 22.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.35 | Put | | | 294.00000 | 352 | 22.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Call | | | 291.00000 | 250 | 22.98 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Put | | | 324.00000 | 384 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Call | | | 445.00000 | 383 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Put | | | 178.00000 | 217 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.30 | Call | | | 335.00000 | 286 | 22.45 | 0.00 | 0 | 2,027.00 |
| \$ / R On 14/09/2009 Currency Future | 8.30 | Put | | | 268.00000 | 321 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.25 | Call | | | 360.00000 | 307 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.25 | Put | | | 244.00000 | 291 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.00 | Call | | | 508.00000 | 441 | 21.79 | 0.00 | 0 | 2,000.00 |
| \$ / R On 14/09/2009 Currency Future | 8.00 | Put | | | 141.00000 | 175 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Call | | | 541.00000 | 472 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Put | | | 125.00000 | 156 | 21.72 | 0.00 | 0 | 140.00 |
| \$ / R On 14/09/2009 Currency Future | 7.85 | Call | | | 612.00000 | 538 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.85 | Put | | | 96.00000 | 123 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Call | | | 387.00000 | 331 | 22.11 | 0.00 | 0 | 113.00 |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Put | | | 220.00000 | 265 | 22.11 | 0.00 | 0 | 140.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Call | | | 576.00000 | 504 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Put | | | 110.00000 | 139 | 21.64 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 8.05 | Call | | | 476.00000 | 411 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.05 | Put | | | 159.00000 | 196 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Call | | | 415.00000 | 356 | 22.03 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Put | | | 198.00000 | 241 | 22.03 | 0.00 | 0 | 25.00 |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Call | | | 811.00000 | 726 | 21.16 | 0.00 | 0 | 13,157.00 |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Put | | | 45.00000 | 60 | 21.16 | 0.00 | 0 | 200.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Call | | | 140.00000 | 119 | 25.90 | 0.00 | 0 | 200.00 |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Put | | | 723.00000 | 803 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Call | | | 272.00000 | 233 | 23.25 | 0.00 | 0 | 140.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Put | | | 355.00000 | 417 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.50 | Call | | | 254.00000 | 218 | 23.51 | 0.00 | 0 | 30.00 |
| \$ / R On 14/09/2009 Currency Future | 8.50 | Put | | | 387.00000 | 452 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.25 | Call | | | 1,130.00000 | 1,032 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.25 | Put | | | 14.00000 | 17 | 20.61 | 0.00 | 0 | 2,000.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Call | | | 182.00000 | 155 | 24.84 | 0.00 | 0 | 15,157.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Put | | | 565.00000 | 639 | 24.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 8.45 | Call | | | 272.00000 | 233 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.45 | Put | | | 355.00000 | 417 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Call | | | 222.00000 | 190 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.60 | Put | | | 455.00000 | 524 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Call | | | 208.00000 | 177 | 24.31 | 0.00 | 0 | 100.00 |
| \$ / R On 14/09/2009 Currency Future | 8.65 | Put | | | 491.00000 | 562 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Call | | | 170.00000 | 145 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Put | | | 604.00000 | 679 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call | | | 194.00000 | 166 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put | | | 528.00000 | 600 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Call | | | 238.00000 | 203 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.55 | Put | | | 421.00000 | 488 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Call | | | 149.00000 | 127 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.90 | Put | | | 683.00000 | 761 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 123.00000 | 105 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 807.00000 | 889 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 102.00000 | 87 | 27.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 936.00000 | 1,021 | 27.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Call | | | 91.00000 | 77 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Put | | | 1,024.00000 | 1,111 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 81.00000 | 68 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 1,114.00000 | 1,202 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | | 85.00000 | 72 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 1,069.00000 | 1,157 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 61.00000 | 51 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 1,344.00000 | 1,436 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 25.00000 | 20 | 32.19 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 2,058.00000 | 2,154 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 52.00000 | 43 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 1,485.00000 | 1,577 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 38.00000 | 31 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,721.00000 | 1,815 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 49.00000 | 40 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 1,532.00000 | 1,625 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 58.00000 | 49 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 1,391.00000 | 1,483 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 55.00000 | 46 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 1,438.00000 | 1,530 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 46.00000 | 38 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 1,579.00000 | 1,672 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 46.00000 | 38 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 1,579.00000 | 1,672 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | | 30.00000 | 24 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | | 1,913.00000 | 2,008 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 28.00000 | 23 | 31.88 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,961.00000 | 2,057 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 26.00000 | 21 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 2,010.00000 | 2,106 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 26.00000 | 21 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 2,010.00000 | 2,106 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 22.00000 | 18 | 32.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 2,155.00000 | 2,252 | 32.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | | 17.00000 | 14 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | | 2,351.00000 | 2,448 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | | 13.00000 | 10 | 33.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | | 2,597.00000 | 2,695 | 33.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Call | | | 1.00000 | 0 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Put | | | 4,634.00000 | 4,735 | 36.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 15.00000 | 12 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 2,498.00000 | 2,596 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 16.00000 | 12 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 2,449.00000 | 2,547 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | | 16.00000 | 13 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | | 2,400.00000 | 2,497 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 23.00000 | 19 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 2,107.00000 | 2,203 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 32.00000 | 26 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,865.00000 | 1,960 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 20.00000 | 16 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 2,253.00000 | 2,350 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 18.00000 | 15 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 2,302.00000 | 2,399 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 36.00000 | 29 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 1,769.00000 | 1,863 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 43.00000 | 35 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,627.00000 | 1,720 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 34.00000 | 27 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,817.00000 | 1,912 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 21.00000 | 17 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 2,204.00000 | 2,301 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 20.00000 | 16 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 2,253.00000 | 2,350 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 15.00000 | 12 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 2,498.00000 | 2,596 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 21.00000 | 17 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 2,204.00000 | 2,301 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 28.00000 | 23 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,961.00000 | 2,057 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 32.00000 | 26 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,865.00000 | 1,960 | 31.56 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 41.00000 | 33 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 1,674.00000 | 1,767 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | | 9.00000 | 7 | 34.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | | 2,942.00000 | 3,041 | 34.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 64.00000 | 54 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 1,297.00000 | 1,389 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 58.00000 | 49 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 1,391.00000 | 1,483 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 52.00000 | 43 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 1,485.00000 | 1,577 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 25.00000 | 20 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 2,058.00000 | 2,154 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 68.00000 | 57 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 1,251.00000 | 1,342 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 61.00000 | 51 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 1,344.00000 | 1,436 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | | 72.00000 | 61 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | | 1,205.00000 | 1,295 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 36.00000 | 29 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 1,769.00000 | 1,863 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 14.00000 | 11 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 2,547.00000 | 2,645 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | | 13.00000 | 10 | 34.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | | 2,646.00000 | 2,744 | 34.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 34.00000 | 27 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,817.00000 | 1,912 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 12.00000 | 9 | 34.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 2,695.00000 | 2,794 | 34.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 11.00000 | 8 | 34.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 2,794.00000 | 2,893 | 34.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 16.00000 | 12 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 2,449.00000 | 2,547 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 12.00000 | 9 | 34.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 2,695.00000 | 2,794 | 34.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | | 10.00000 | 7 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | | 2,893.00000 | 2,992 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 14.00000 | 11 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 2,547.00000 | 2,645 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 11.00000 | 9 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,745.00000 | 2,843 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 38.00000 | 31 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,721.00000 | 1,815 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 11.00000 | 9 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 2,745.00000 | 2,843 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Call | | | 10.00000 | 8 | 34.73 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 11.20 | Put | | 2,843.00000 | 2,942 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | 18.00000 | 15 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | 2,302.00000 | 2,399 | 32.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | 11.00000 | 8 | 34.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | 2,794.00000 | 2,893 | 34.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Call | | 9.00000 | 6 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Put | | 2,992.00000 | 3,091 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Call | | 109.00000 | 92 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Put | | 892.00000 | 977 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | 76.00000 | 64 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | 1,159.00000 | 1,249 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | 68.00000 | 57 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | 1,251.00000 | 1,342 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | 116.00000 | 98 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | 849.00000 | 933 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | 81.00000 | 68 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | 1,114.00000 | 1,202 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Call | | 96.00000 | 82 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Put | | 980.00000 | 1,066 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | 76.00000 | 64 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | 1,159.00000 | 1,249 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | 49.00000 | 40 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | 1,532.00000 | 1,625 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | 43.00000 | 35 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | 1,627.00000 | 1,720 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | 102.00000 | 87 | 27.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | 936.00000 | 1,021 | 27.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | 64.00000 | 54 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | 1,297.00000 | 1,389 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | 123.00000 | 105 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | 807.00000 | 889 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Call | | 131.00000 | 112 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.00 | Put | | 765.00000 | 846 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | 116.00000 | 98 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | 849.00000 | 933 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Call | | 4,967.00000 | 4,866 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Call | | 3,467.00000 | 3,366 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.90 | Put | | 0.00000 | 0 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Call | | 1,969.00000 | 1,868 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.40 | Put | | 2.00000 | 2 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Call | | 1.00000 | 1 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.40 | Put | | 4,035.00000 | 4,135 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Call | | 0.00000 | 0 | 38.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.90 | Put | | 5,534.00000 | 5,635 | 38.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 15.40 | Call | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.40 | Put | | 7,033.00000 | 7,134 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Call | | 5,167.00000 | 5,066 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.20 | Put | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Call | | 3,667.00000 | 3,566 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.70 | Put | | 0.00000 | 0 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Call | | 2,168.00000 | 2,067 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.20 | Put | | 1.00000 | 2 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Call | | 728.00000 | 647 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.70 | Put | | 62.00000 | 82 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Call | | 2.00000 | 2 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.20 | Put | | 3,835.00000 | 3,936 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Call | | 0.00000 | 0 | 38.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.70 | Put | | 5,334.00000 | 5,435 | 38.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Call | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.20 | Put | | 6,833.00000 | 6,934 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Call | | 5,217.00000 | 5,116 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.15 | Put | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Call | | 3,717.00000 | 3,616 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.65 | Put | | 0.00000 | 0 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Call | | 2,218.00000 | 2,117 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.15 | Put | | 1.00000 | 1 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Call | | 769.00000 | 686 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.65 | Put | | 53.00000 | 70 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Call | | 2.00000 | 2 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.15 | Put | | 3,786.00000 | 3,886 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Call | | 0.00000 | 0 | 37.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.65 | Put | | 5,284.00000 | 5,385 | 37.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Call | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 15.15 | Put | | 6,783.00000 | 6,884 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Call | | 160.00000 | 136 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Put | | 643.00000 | 720 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | 85.00000 | 72 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | 1,069.00000 | 1,157 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Call | | 1,473.00000 | 1,373 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.90 | Put | | 6.00000 | 8 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Call | | 988.00000 | 896 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.40 | Put | | 21.00000 | 30 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Call | | 1,671.00000 | 1,571 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.70 | Put | | 4.00000 | 5 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Call | | 1,179.00000 | 1,081 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.20 | Put | | 12.00000 | 15 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Call | | 1,720.00000 | 1,620 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.65 | Put | | 4.00000 | 4 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.15 | Call | | 1,228.00000 | 1,129 | 21.32 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 7.15 | Put | | 11.00000 | 13 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.60 | Call | | 1,770.00000 | 1,670 | 25.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.60 | Put | | 3.00000 | 4 | 25.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.10 | Call | | 1,277.00000 | 1,178 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.10 | Put | | 10.00000 | 12 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.60 | Call | | 6.00000 | 4 | 35.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.60 | Put | | 3,239.00000 | 3,338 | 35.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.60 | Call | | 1.00000 | 1 | 35.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.60 | Put | | 4,234.00000 | 4,335 | 35.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call | | 194.00000 | 166 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put | | 528.00000 | 600 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.70 | Call | | 5.00000 | 4 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.70 | Put | | 3,338.00000 | 3,438 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.70 | Call | | 1.00000 | 1 | 35.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.70 | Put | | 4,334.00000 | 4,435 | 35.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.75 | Call | | 1,621.00000 | 1,521 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.75 | Put | | 5.00000 | 5 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.75 | Call | | 689.00000 | 610 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.75 | Put | | 72.00000 | 94 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.75 | Call | | 4.00000 | 3 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.75 | Put | | 3,388.00000 | 3,488 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.75 | Call | | 1.00000 | 1 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.75 | Put | | 4,384.00000 | 4,485 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.80 | Call | | 1,572.00000 | 1,472 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.80 | Put | | 5.00000 | 6 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.30 | Call | | 1,082.00000 | 986 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.30 | Put | | 15.00000 | 21 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.80 | Call | | 650.00000 | 573 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.80 | Put | | 83.00000 | 108 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.80 | Call | | 4.00000 | 3 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.80 | Put | | 3,437.00000 | 3,537 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.80 | Call | | 1.00000 | 1 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.80 | Put | | 4,434.00000 | 4,535 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.65 | Call | | 5.00000 | 4 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.65 | Put | | 3,289.00000 | 3,388 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.65 | Call | | 1.00000 | 1 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.65 | Put | | 4,284.00000 | 4,385 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.50 | Call | | 1,869.00000 | 1,769 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.50 | Put | | 3.00000 | 3 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.00 | Call | | 1,375.00000 | 1,275 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.00 | Put | | 8.00000 | 10 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.50 | Call | | 898.00000 | 809 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.50 | Put | | 31.00000 | 44 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.50 | Call | | 7.00000 | 5 | 34.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.50 | Put | | 3,140.00000 | 3,239 | 34.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 12.50 | Call | | | 1.00000 | 1 | 35.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.50 | Put | | | 4,134.00000 | 4,235 | 35.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.45 | Call | | | 1,919.00000 | 1,818 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.45 | Put | | | 2.00000 | 3 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Call | | | 1,424.00000 | 1,324 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Put | | | 7.00000 | 9 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.45 | Call | | | 943.00000 | 852 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.45 | Put | | | 26.00000 | 37 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.45 | Call | | | 7.00000 | 5 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.45 | Put | | | 3,091.00000 | 3,190 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.45 | Call | | | 1.00000 | 1 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.45 | Put | | | 4,085.00000 | 4,185 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.30 | Call | | | 2,068.00000 | 1,968 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.30 | Put | | | 2.00000 | 2 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.30 | Call | | | 2.00000 | 1 | 35.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.30 | Put | | | 3,935.00000 | 4,036 | 35.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.25 | Call | | | 2,118.00000 | 2,017 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.25 | Put | | | 2.00000 | 2 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.25 | Call | | | 2.00000 | 1 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.25 | Put | | | 3,885.00000 | 3,986 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.35 | Call | | | 2,019.00000 | 1,918 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.35 | Put | | | 2.00000 | 2 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.85 | Call | | | 1,522.00000 | 1,422 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.85 | Put | | | 6.00000 | 7 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.35 | Call | | | 1,034.00000 | 941 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.35 | Put | | | 17.00000 | 25 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.35 | Call | | | 2.00000 | 1 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.35 | Put | | | 3,985.00000 | 4,085 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.90 | Call | | | 2,467.00000 | 2,366 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.90 | Put | | | 1.00000 | 1 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.90 | Call | | | 3.00000 | 3 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.90 | Put | | | 3,537.00000 | 3,637 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.85 | Call | | | 2,517.00000 | 2,416 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.85 | Put | | | 1.00000 | 1 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Call | | | 160.00000 | 136 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.85 | Put | | | 643.00000 | 720 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.85 | Call | | | 4.00000 | 3 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.85 | Put | | | 3,487.00000 | 3,587 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.85 | Call | | | 4,517.00000 | 4,416 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.85 | Put | | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.85 | Call | | | 3,517.00000 | 3,416 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.85 | Put | | | 0.00000 | 0 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.85 | Call | | | 0.00000 | 0 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.85 | Put | | | 5,484.00000 | 5,585 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 3.95 | Call | | | 4,417.00000 | 4,316 | 36.39 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 3.95 | Put | | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.95 | Call | | | 3,417.00000 | 3,316 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.95 | Put | | | 0.00000 | 0 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.95 | Call | | | 2,417.00000 | 2,317 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.95 | Put | | | 1.00000 | 1 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Call | | | 1,424.00000 | 1,324 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.95 | Put | | | 7.00000 | 9 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Call | | | 541.00000 | 472 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Put | | | 125.00000 | 156 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.95 | Call | | | 0.00000 | 0 | 38.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.95 | Put | | | 5,584.00000 | 5,685 | 38.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.00 | Call | | | 4,367.00000 | 4,266 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.00 | Put | | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.00 | Call | | | 3,367.00000 | 3,266 | 34.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.00 | Put | | | 0.00000 | 0 | 34.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.00 | Call | | | 2,368.00000 | 2,267 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.00 | Put | | | 1.00000 | 1 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 0.00000 | 0 | 38.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 5,634.00000 | 5,735 | 38.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.10 | Call | | | 4,267.00000 | 4,166 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.10 | Put | | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.10 | Call | | | 3,267.00000 | 3,166 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.10 | Put | | | 0.00000 | 0 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.10 | Call | | | 2,268.00000 | 2,167 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 6.10 | Put | | | 1.00000 | 1 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 0.00000 | 0 | 39.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 5,734.00000 | 5,834 | 39.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.25 | Call | | | 4,117.00000 | 4,016 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.25 | Put | | | 0.00000 | 0 | 36.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.25 | Call | | | 3,117.00000 | 3,016 | 33.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.25 | Put | | | 0.00000 | 0 | 33.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 5,883.00000 | 5,984 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.30 | Call | | | 4,067.00000 | 3,966 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.30 | Put | | | 0.00000 | 0 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.30 | Call | | | 3,067.00000 | 2,966 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.30 | Put | | | 0.00000 | 0 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 5,933.00000 | 6,034 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.40 | Call | | | 3,967.00000 | 3,866 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.40 | Put | | | 0.00000 | 0 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.40 | Call | | | 2,967.00000 | 2,866 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.40 | Put | | | 0.00000 | 0 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.40 | Call | | | 8.00000 | 6 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.40 | Put | | | 3,041.00000 | 3,140 | 34.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 12.90 | Call | | | 1.00000 | 1 | 35.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.90 | Put | | | 4,534.00000 | 4,635 | 35.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 6,033.00000 | 6,134 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.35 | Call | | | 0.00000 | 3,916 | 36.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 36.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.35 | Call | | | 0.00000 | 2,916 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 5.35 | Put | | | 0.00000 | 0 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.85 | Call | | | 0.00000 | 1 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 12.85 | Put | | | 0.00000 | 4,585 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 0.00000 | 6,084 | 39.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 8.40810 | | 8.51120 | | 22.36 | 50,448.60 | 6 | 33,514.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 493.00000 | 449 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 482.00000 | 541 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 474.00000 | 431 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 512.00000 | 573 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 388.00000 | 353 | 23.79 | 0.00 | 0 | 75.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 677.00000 | 745 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 515.00000 | 468 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 454.00000 | 510 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 538.00000 | 487 | 22.36 | 0.00 | 0 | 247.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 427.00000 | 479 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 638.00000 | 580 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 326.00000 | 372 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 611.00000 | 556 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 350.00000 | 398 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | | 665.00000 | 606 | 21.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | | 304.00000 | 348 | 21.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 693.00000 | 632 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 282.00000 | 324 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | | 752.00000 | 687 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | | 241.00000 | 279 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 783.00000 | 717 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 222.00000 | 258 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 722.00000 | 659 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 261.00000 | 301 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 638.00000 | 580 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 326.00000 | 372 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 586.00000 | 532 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 375.00000 | 424 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 515.00000 | 468 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 454.00000 | 510 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 561.00000 | 509 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 400.00000 | 451 | 22.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 561.00000 | 509 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 400.00000 | 451 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 586.00000 | 532 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 375.00000 | 424 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 118.00000 | 107 | 29.90 | 0.00 | 0 | 174.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 2,157.00000 | 2,249 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 43.00000 | 40 | 34.37 | 0.00 | 0 | 1,093.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 3,832.00000 | 3,931 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | | 29.00000 | 26 | 35.49 | 0.00 | 0 | 9,626.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | | 4,518.00000 | 4,618 | 35.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 175.00000 | 160 | 27.72 | 0.00 | 0 | 11,094.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 1,564.00000 | 1,652 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 229.00000 | 209 | 26.29 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 1,218.00000 | 1,301 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 474.00000 | 431 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 512.00000 | 573 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 455.00000 | 414 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 544.00000 | 606 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 455.00000 | 414 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 544.00000 | 606 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | | 404.00000 | 368 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 643.00000 | 710 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 437.00000 | 398 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 576.00000 | 640 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | | 1,188.00000 | 1,099 | 20.32 | 0.00 | 0 | 13,513.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | | 77.00000 | 90 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 359.00000 | 327 | 24.15 | 0.00 | 0 | 13,513.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 748.00000 | 819 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 345.00000 | 314 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 784.00000 | 856 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 359.00000 | 327 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 748.00000 | 819 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 373.00000 | 340 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 712.00000 | 782 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 420.00000 | 383 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 609.00000 | 674 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 332.00000 | 302 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 821.00000 | 894 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 296.00000 | 270 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 935.00000 | 1,012 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 265.00000 | 241 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,054.00000 | 1,133 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 246.00000 | 225 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 1,135.00000 | 1,216 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 238.00000 | 217 | 26.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | 1,177.00000 | 1,259 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | 265.00000 | 241 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | 1,054.00000 | 1,133 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | 222.00000 | 202 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | 1,260.00000 | 1,344 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 286.00000 | 260 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 974.00000 | 1,052 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | 238.00000 | 217 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | 1,177.00000 | 1,259 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | 187.00000 | 170 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | 1,476.00000 | 1,562 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | 149.00000 | 137 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | 1,788.00000 | 1,878 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | 164.00000 | 150 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | 1,653.00000 | 1,742 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | 181.00000 | 165 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | 1,519.00000 | 1,607 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | 181.00000 | 165 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | 1,519.00000 | 1,607 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | 159.00000 | 145 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | 1,698.00000 | 1,787 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | 133.00000 | 121 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | 1,971.00000 | 2,063 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | 125.00000 | 114 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | 2,064.00000 | 2,156 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | 122.00000 | 110 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | 2,110.00000 | 2,202 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | 114.00000 | 103 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | 2,203.00000 | 2,295 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 100.00000 | 91 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 2,389.00000 | 2,483 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 86.00000 | 78 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 2,624.00000 | 2,720 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | 88.00000 | 80 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | 2,577.00000 | 2,672 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | 94.00000 | 85 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | 2,483.00000 | 2,577 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | 136.00000 | 125 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | 1,925.00000 | 2,017 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | 129.00000 | 118 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | 2,018.00000 | 2,110 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | 110.00000 | 100 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | 2,249.00000 | 2,342 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | 103.00000 | 94 | 30.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 2,342.00000 | 2,436 | 30.41 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 100.00000 | 91 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 2,389.00000 | 2,483 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 145.00000 | 133 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,834.00000 | 1,924 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 154.00000 | 141 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,743.00000 | 1,833 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 118.00000 | 107 | 29.90 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 2,157.00000 | 2,249 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | 107.00000 | 97 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | 2,295.00000 | 2,389 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 154.00000 | 141 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,743.00000 | 1,833 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 81.00000 | 73 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 2,719.00000 | 2,815 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 83.00000 | 75 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 2,672.00000 | 2,767 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 74.00000 | 67 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 2,863.00000 | 2,959 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | 78.00000 | 71 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | 2,767.00000 | 2,863 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 43.00000 | 40 | 34.37 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 3,832.00000 | 3,931 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | 62.00000 | 57 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | 3,151.00000 | 3,248 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | 66.00000 | 60 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | 3,055.00000 | 3,152 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | 50.00000 | 46 | 33.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | 3,539.00000 | 3,638 | 33.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | 41.00000 | 38 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | 3,930.00000 | 4,030 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 33.00000 | 29 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 4,322.00000 | 4,421 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | 26.00000 | 23 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | 4,715.00000 | 4,815 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 53.00000 | 48 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 3,442.00000 | 3,540 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | 35.00000 | 31 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | 4,224.00000 | 4,323 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 28.00000 | 25 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 4,616.00000 | 4,717 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | 308.00000 | 280 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | 897.00000 | 972 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | 200.00000 | 182 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | 1,389.00000 | 1,474 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | 48.00000 | 44 | 33.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | 3,637.00000 | 3,735 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | 25.00000 | 22 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | 4,813.00000 | 4,914 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | 214.00000 | 195 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | 1,303.00000 | 1,387 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 145.00000 | 133 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,834.00000 | 1,924 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | 70.00000 | 63 | 32.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | 2,958.00000 | 3,055 | 32.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | 37.00000 | 33 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | 4,126.00000 | 4,225 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | 388.00000 | 353 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | 677.00000 | 745 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | 56.00000 | 51 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | 3,345.00000 | 3,443 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | 21.00000 | 19 | 36.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | 5,110.00000 | 5,210 | 36.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | 40.00000 | 35 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | 4,028.00000 | 4,127 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 28.00000 | 25 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 4,616.00000 | 4,717 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | 20.00000 | 18 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | 5,209.00000 | 5,309 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 420.00000 | 383 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 609.00000 | 674 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | 59.00000 | 54 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | 3,248.00000 | 3,345 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | 31.00000 | 28 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | 4,420.00000 | 4,520 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | 22.00000 | 20 | 36.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | 5,011.00000 | 5,111 | 36.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | 46.00000 | 42 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | 3,734.00000 | 3,833 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 33.00000 | 29 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 4,322.00000 | 4,421 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | 23.00000 | 21 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | 4,912.00000 | 5,013 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | 256.00000 | 233 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | 1,094.00000 | 1,175 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | 169.00000 | 155 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | 1,608.00000 | 1,697 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | 57.00000 | 52 | 32.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | 3,296.00000 | 3,394 | 32.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | 42.00000 | 39 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | 3,881.00000 | 3,981 | 34.50 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 30.00000 | 27 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 4,469.00000 | 4,569 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 21.00000 | 19 | 36.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 5,060.00000 | 5,161 | 36.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 56.00000 | 51 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 3,345.00000 | 3,443 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 722.00000 | 659 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 261.00000 | 301 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 275.00000 | 250 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 1,014.00000 | 1,092 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 86.00000 | 78 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 2,624.00000 | 2,720 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 61.00000 | 55 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 3,199.00000 | 3,297 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 45.00000 | 41 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 3,783.00000 | 3,882 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 32.00000 | 29 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 4,371.00000 | 4,471 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 815.00000 | 747 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 204.00000 | 239 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 308.00000 | 280 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 897.00000 | 972 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 48.00000 | 44 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 3,637.00000 | 3,735 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 783.00000 | 717 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 222.00000 | 258 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 193.00000 | 176 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 1,432.00000 | 1,518 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 91.00000 | 83 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 2,530.00000 | 2,624 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 64.00000 | 58 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 3,103.00000 | 3,200 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 47.00000 | 43 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 3,686.00000 | 3,784 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 25.00000 | 23 | 35.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 4,764.00000 | 4,864 | 35.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 952.00000 | 876 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 141.00000 | 168 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 74.00000 | 67 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 2,863.00000 | 2,959 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 988.00000 | 911 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | | 127.00000 | 153 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 373.00000 | 340 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 712.00000 | 782 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 76.00000 | 69 | 31.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.25 | Put | | 2,815.00000 | 2,911 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 54.00000 | 49 | 33.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,393.00000 | 3,491 | 33.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | 1,026.00000 | 947 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | 115.00000 | 139 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 286.00000 | 260 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 974.00000 | 1,052 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | 72.00000 | 65 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | 2,910.00000 | 3,007 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | 52.00000 | 47 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | 3,490.00000 | 3,589 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | 38.00000 | 34 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | 4,077.00000 | 4,176 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | 19.00000 | 17 | 36.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | 5,258.00000 | 5,359 | 36.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 53.00000 | 48 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 3,442.00000 | 3,540 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | 18.00000 | 16 | 36.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | 5,407.00000 | 5,508 | 36.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | 19.00000 | 17 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | 5,307.00000 | 5,408 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 54.00000 | 49 | 33.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 3,393.00000 | 3,491 | 33.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | 41.00000 | 37 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | 3,979.00000 | 4,079 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | 20.00000 | 18 | 36.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | 5,159.00000 | 5,260 | 36.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | 17.00000 | 15 | 36.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | 5,506.00000 | 5,607 | 36.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 952.00000 | 876 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 141.00000 | 168 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | 61.00000 | 55 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | 3,199.00000 | 3,297 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | 32.00000 | 29 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | 4,371.00000 | 4,471 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | 16.00000 | 15 | 37.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | 5,555.00000 | 5,656 | 37.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | 848.00000 | 778 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | 187.00000 | 220 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | 23.00000 | 20 | 36.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | 4,961.00000 | 5,062 | 36.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | 916.00000 | 843 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | 155.00000 | 184 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | 24.00000 | 21 | 36.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | 4,863.00000 | 4,963 | 36.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | | 1,318.00000 | 1,226 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | | 57.00000 | 68 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 437.00000 | 398 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 576.00000 | 640 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 36.00000 | 32 | 34.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 4,175.00000 | 4,274 | 34.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | | 28.00000 | 25 | 35.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | | 4,567.00000 | 4,667 | 35.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 1,363.00000 | 1,270 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 52.00000 | 62 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | | 1,064.00000 | 983 | 20.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | | 103.00000 | 125 | 20.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 345.00000 | 314 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 784.00000 | 856 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 97.00000 | 88 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 2,436.00000 | 2,530 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 64.00000 | 58 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 3,103.00000 | 3,200 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 24.00000 | 21 | 36.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 4,863.00000 | 4,963 | 36.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | | 1,274.00000 | 1,183 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | | 63.00000 | 75 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Call | | | 1,638.00000 | 1,541 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Put | | | 27.00000 | 33 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 952.00000 | 876 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 141.00000 | 168 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Call | | | 1,685.00000 | 1,588 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Put | | | 24.00000 | 29 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 149.00000 | 137 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 1,788.00000 | 1,878 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 1,592.00000 | 1,495 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 30.00000 | 37 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | | 916.00000 | 843 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | | 155.00000 | 184 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Call | | | 141.00000 | 129 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Put | | | 1,879.00000 | 1,971 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 42.00000 | 39 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 3,881.00000 | 3,981 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 1,592.00000 | 1,495 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 30.00000 | 37 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Call | | | 1,733.00000 | 1,634 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Put | | | 22.00000 | 26 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Call | | | 4,961.00000 | 4,858 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Call | | | 3,463.00000 | 3,360 | 29.67 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 5.05 | Put | | 1.00000 | 1 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Call | | 1,973.00000 | 1,873 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Put | | 12.00000 | 14 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Call | | 4.00000 | 3 | 35.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Put | | 7,043.00000 | 7,145 | 35.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Call | | 5,211.00000 | 5,108 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Put | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Call | | 3,712.00000 | 3,609 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Put | | 1.00000 | 1 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Call | | 2,219.00000 | 2,117 | 22.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Put | | 8.00000 | 9 | 22.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Call | | 882.00000 | 810 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Put | | 170.00000 | 202 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Call | | 5.00000 | 4 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Put | | 6,794.00000 | 6,896 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Call | | 1,231.00000 | 1,141 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Put | | 70.00000 | 82 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | 36.00000 | 32 | 34.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | 4,175.00000 | 4,274 | 34.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Call | | 3,512.00000 | 3,409 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Put | | 1.00000 | 1 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Call | | 2,516.00000 | 2,414 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Put | | 5.00000 | 6 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Call | | 1,545.00000 | 1,449 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Put | | 34.00000 | 41 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Call | | 2,715.00000 | 2,612 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Put | | 4.00000 | 4 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Call | | 12.00000 | 10 | 37.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Put | | 6,101.00000 | 6,202 | 37.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Call | | 6.00000 | 5 | 36.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Put | | 6,645.00000 | 6,747 | 36.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Call | | 3,762.00000 | 3,659 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Put | | 1.00000 | 1 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Call | | 2,765.00000 | 2,662 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Put | | 4.00000 | 4 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Call | | 1,780.00000 | 1,682 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Put | | 19.00000 | 23 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Call | | 6.00000 | 5 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Put | | 6,744.00000 | 6,847 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.85 | Call | | 3,662.00000 | 3,559 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.85 | Put | | 1.00000 | 1 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.85 | Call | | 2,666.00000 | 2,563 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.85 | Put | | 4.00000 | 5 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.35 | Call | | 5.00000 | 4 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.35 | Put | | 6,844.00000 | 6,946 | 36.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 4.90 | Call | | | 3,612.00000 | 3,509 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.90 | Put | | | 1.00000 | 1 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.90 | Call | | | 2,616.00000 | 2,513 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.90 | Put | | | 5.00000 | 5 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.40 | Call | | | 5.00000 | 4 | 36.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.40 | Put | | | 6,893.00000 | 6,996 | 36.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.65 | Call | | | 3,862.00000 | 3,759 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.65 | Put | | | 1.00000 | 1 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.65 | Call | | | 2,865.00000 | 2,762 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.65 | Put | | | 3.00000 | 4 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.65 | Call | | | 1,876.00000 | 1,777 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.65 | Put | | | 15.00000 | 18 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.60 | Call | | | 3,912.00000 | 3,809 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.60 | Put | | | 1.00000 | 1 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.60 | Call | | | 2,914.00000 | 2,811 | 26.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.60 | Put | | | 3.00000 | 3 | 26.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.60 | Call | | | 1,924.00000 | 1,824 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.60 | Put | | | 13.00000 | 16 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 7.00000 | 6 | 36.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 6,595.00000 | 6,697 | 36.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Call | | | 4,062.00000 | 3,959 | 33.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Put | | | 0.00000 | 1 | 33.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Call | | | 3,064.00000 | 2,961 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Put | | | 2.00000 | 3 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Call | | | 2,071.00000 | 1,969 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Put | | | 10.00000 | 11 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Call | | | 1,145.00000 | 1,059 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Put | | | 84.00000 | 101 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 169.00000 | 155 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 1,608.00000 | 1,697 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 8.00000 | 7 | 36.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 6,447.00000 | 6,548 | 36.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.35 | Call | | | 4,162.00000 | 4,059 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.35 | Call | | | 3,163.00000 | 3,060 | 27.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.35 | Put | | | 2.00000 | 2 | 27.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.35 | Call | | | 2,170.00000 | 2,067 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.35 | Put | | | 8.00000 | 9 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 9.00000 | 7 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 6,348.00000 | 6,449 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.30 | Call | | | 4,211.00000 | 4,108 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.30 | Put | | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.30 | Call | | | 3,213.00000 | 3,110 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.30 | Put | | | 2.00000 | 2 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 9.00000 | 8 | 36.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 14.80 | Put | | 6,298.00000 | 6,400 | 36.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.25 | Call | | 4,261.00000 | 4,158 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.25 | Put | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.25 | Call | | 3,263.00000 | 3,160 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.25 | Put | | 2.00000 | 2 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.25 | Call | | 2,269.00000 | 2,166 | 22.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.25 | Put | | 7.00000 | 8 | 22.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.75 | Call | | 10.00000 | 8 | 37.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.75 | Put | | 6,249.00000 | 6,350 | 37.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.40 | Call | | 4,112.00000 | 4,009 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.40 | Put | | 0.00000 | 1 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.40 | Call | | 3,114.00000 | 3,011 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.40 | Put | | 2.00000 | 2 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.40 | Call | | 2,120.00000 | 2,018 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.40 | Put | | 9.00000 | 10 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.90 | Call | | 8.00000 | 7 | 36.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.90 | Put | | 6,397.00000 | 6,499 | 36.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.05 | Call | | 4,461.00000 | 4,358 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.05 | Put | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.05 | Call | | 2,467.00000 | 2,364 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.05 | Put | | 6.00000 | 6 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.05 | Call | | 1,499.00000 | 1,404 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.05 | Put | | 38.00000 | 46 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.55 | Call | | 12.00000 | 10 | 37.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.55 | Put | | 6,051.00000 | 6,152 | 37.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.95 | Call | | 4,561.00000 | 4,458 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.95 | Put | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.95 | Call | | 3,562.00000 | 3,459 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.95 | Put | | 1.00000 | 1 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.95 | Call | | 2,566.00000 | 2,463 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.95 | Put | | 5.00000 | 5 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.45 | Call | | 68.00000 | 61 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.45 | Put | | 3,006.00000 | 3,103 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.45 | Call | | 13.00000 | 11 | 37.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.45 | Put | | 5,952.00000 | 6,053 | 37.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.95 | Call | | 17.00000 | 15 | 36.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.95 | Put | | 5,456.00000 | 5,557 | 36.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.95 | Call | | 2.00000 | 2 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.95 | Put | | 7,441.00000 | 7,544 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.05 | Call | | 49.00000 | 45 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.05 | Put | | 3,588.00000 | 3,687 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.05 | Call | | 2.00000 | 2 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.05 | Put | | 7,541.00000 | 7,644 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.15 | Call | | 4,361.00000 | 4,258 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.15 | Put | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 5.15 | Call | | | 3,363.00000 | 3,260 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.15 | Put | | | 2.00000 | 2 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.15 | Call | | | 2,368.00000 | 2,265 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.15 | Put | | | 6.00000 | 7 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.15 | Call | | | 1,408.00000 | 1,314 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.15 | Put | | | 47.00000 | 56 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 16.00000 | 14 | 37.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 5,654.00000 | 5,756 | 37.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.15 | Call | | | 2.00000 | 1 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.15 | Put | | | 7,641.00000 | 7,743 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 15.00000 | 13 | 37.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 5,754.00000 | 5,855 | 37.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.25 | Call | | | 2.00000 | 1 | 34.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.25 | Put | | | 7,740.00000 | 7,843 | 34.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.20 | Call | | | 4,311.00000 | 4,208 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.20 | Put | | | 0.00000 | 0 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.20 | Call | | | 3,313.00000 | 3,210 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.20 | Put | | | 2.00000 | 2 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.20 | Call | | | 2,318.00000 | 2,216 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.20 | Put | | | 7.00000 | 7 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 1,363.00000 | 1,270 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 52.00000 | 62 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 15.00000 | 13 | 37.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 5,704.00000 | 5,805 | 37.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.20 | Call | | | 2.00000 | 1 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.20 | Put | | | 7,690.00000 | 7,793 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 14.00000 | 12 | 37.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 5,903.00000 | 6,004 | 37.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.40 | Call | | | 1.00000 | 1 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.40 | Put | | | 7,890.00000 | 7,993 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.45 | Call | | | 1.00000 | 1 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.45 | Put | | | 7,940.00000 | 8,043 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.50 | Call | | | 4,012.00000 | 3,909 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.50 | Put | | | 1.00000 | 1 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.50 | Call | | | 3,014.00000 | 2,911 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.50 | Put | | | 3.00000 | 3 | 27.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.50 | Call | | | 2,021.00000 | 1,921 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.50 | Put | | | 10.00000 | 13 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.50 | Call | | | 1,103.00000 | 1,021 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.50 | Put | | | 92.00000 | 113 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 13.00000 | 11 | 37.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 6,002.00000 | 6,103 | 37.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.50 | Call | | | 1.00000 | 1 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.50 | Put | | | 7,990.00000 | 8,093 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 8.54910 | | 8.65370 | | 22.21 | 25,647.30 | 3 | 84.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.65 | Call | | | 627.00000 | 580 | 22.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.65 | Put | | | 623.00000 | 681 | 22.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | | 647.00000 | 598 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | | 594.00000 | 649 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | | 669.00000 | 617 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | | 565.00000 | 618 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.35 | Call | | | 760.00000 | 702 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.35 | Put | | | 456.00000 | 503 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.40 | Call | | | 736.00000 | 680 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.40 | Put | | | 482.00000 | 531 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | | 785.00000 | 726 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | | 431.00000 | 476 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.20 | Call | | | 836.00000 | 774 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.20 | Put | | | 383.00000 | 425 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | | 891.00000 | 826 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | | 337.00000 | 376 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | | 713.00000 | 658 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | | 509.00000 | 559 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | | 690.00000 | 637 | 22.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | | 537.00000 | 588 | 22.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 175.00000 | 162 | 29.01 | 0.00 | 0 | 17,948.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,571.00000 | 2,663 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 101.00000 | 94 | 31.63 | 0.00 | 0 | 28,058.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 3,748.00000 | 3,845 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Call | | | 464.00000 | 429 | 23.93 | 0.00 | 0 | 17,948.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Put | | | 961.00000 | 1,030 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 315.00000 | 291 | 25.95 | 0.00 | 0 | 28,058.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,511.00000 | 1,592 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.70 | Call | | | 608.00000 | 562 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.70 | Put | | | 654.00000 | 713 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | | 590.00000 | 545 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | | 686.00000 | 746 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Call | | | 538.00000 | 498 | 23.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Put | | | 785.00000 | 848 | 23.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.05 | Call | | | 492.00000 | 455 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.05 | Put | | | 889.00000 | 956 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 523.00000 | 483 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 819.00000 | 884 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | | 555.00000 | 513 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | | 751.00000 | 814 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 426.00000 | 393 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 1,072.00000 | 1,144 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | | 402.00000 | 372 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | | 1,148.00000 | 1,223 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Call | | | 370.00000 | 342 | 25.08 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.55 | Put | | 1,266.00000 | 1,343 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | 391.00000 | 361 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | 1,187.00000 | 1,262 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 350.00000 | 324 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,346.00000 | 1,425 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 350.00000 | 324 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 1,346.00000 | 1,425 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | 142.00000 | 132 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | 2,988.00000 | 3,082 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 360.00000 | 333 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 1,306.00000 | 1,384 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | 307.00000 | 284 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | 1,553.00000 | 1,635 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 284.00000 | 263 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,680.00000 | 1,764 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 251.00000 | 233 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,897.00000 | 1,984 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 277.00000 | 257 | 26.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,723.00000 | 1,808 | 26.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 299.00000 | 277 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,595.00000 | 1,678 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | 299.00000 | 277 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | 1,595.00000 | 1,678 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 270.00000 | 251 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,766.00000 | 1,852 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | 270.00000 | 251 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | 1,766.00000 | 1,852 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | 229.00000 | 213 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | 2,075.00000 | 2,164 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | 224.00000 | 208 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | 2,120.00000 | 2,209 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | 234.00000 | 218 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | 2,030.00000 | 2,119 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | 219.00000 | 203 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | 2,165.00000 | 2,254 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | 203.00000 | 188 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | 2,299.00000 | 2,389 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | 179.00000 | 166 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | 2,526.00000 | 2,617 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | 159.00000 | 147 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | 2,755.00000 | 2,848 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | 163.00000 | 151 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | 2,709.00000 | 2,802 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 171.00000 | 158 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 2,617.00000 | 2,709 | 29.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 167.00000 | 155 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,663.00000 | 2,755 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 193.00000 | 179 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 2,389.00000 | 2,480 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 198.00000 | 183 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 2,344.00000 | 2,434 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 184.00000 | 170 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 2,480.00000 | 2,571 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 175.00000 | 162 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,571.00000 | 2,663 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 188.00000 | 174 | 28.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 2,435.00000 | 2,525 | 28.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 208.00000 | 193 | 28.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 2,255.00000 | 2,344 | 28.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 219.00000 | 203 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 2,165.00000 | 2,254 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 198.00000 | 183 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 2,344.00000 | 2,434 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 155.00000 | 144 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,802.00000 | 2,895 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | | 146.00000 | 135 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | | 2,932.00000 | 3,026 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 152.00000 | 141 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,848.00000 | 2,942 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 152.00000 | 141 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,848.00000 | 2,942 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 148.00000 | 138 | 29.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,895.00000 | 2,989 | 29.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 133.00000 | 123 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | | 3,129.00000 | 3,224 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | | 145.00000 | 135 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | | 2,941.00000 | 3,035 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 127.00000 | 118 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 3,223.00000 | 3,319 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 139.00000 | 129 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 3,035.00000 | 3,130 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 136.00000 | 126 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 3,082.00000 | 3,177 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 332.00000 | 307 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 1,428.00000 | 1,508 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 284.00000 | 263 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 1,680.00000 | 1,764 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 257.00000 | 239 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 1,853.00000 | 1,940 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 245.00000 | 228 | 27.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | 1,941.00000 | 2,029 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | 92.00000 | 86 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | 3,988.00000 | 4,087 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | 380.00000 | 352 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | 1,226.00000 | 1,302 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | 136.00000 | 126 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | 3,082.00000 | 3,177 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | 58.00000 | 54 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | 5,104.00000 | 5,205 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | 414.00000 | 382 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | 1,110.00000 | 1,183 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | 193.00000 | 179 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | 2,389.00000 | 2,480 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | 62.00000 | 57 | 33.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | 4,958.00000 | 5,058 | 33.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | 438.00000 | 405 | 24.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | 1,034.00000 | 1,106 | 24.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | 64.00000 | 59 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | 4,860.00000 | 4,960 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | 451.00000 | 417 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | 997.00000 | 1,068 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 171.00000 | 158 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 2,617.00000 | 2,709 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | 65.00000 | 61 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | 4,812.00000 | 4,911 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | 478.00000 | 442 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | 924.00000 | 993 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | 68.00000 | 63 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | 4,714.00000 | 4,814 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 122.00000 | 113 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 3,318.00000 | 3,414 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | 53.00000 | 49 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | 5,349.00000 | 5,450 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | 341.00000 | 315 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | 1,387.00000 | 1,466 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | 130.00000 | 121 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | 3,176.00000 | 3,271 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 124.00000 | 116 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 3,271.00000 | 3,366 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | 54.00000 | 50 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | 5,300.00000 | 5,401 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 122.00000 | 113 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 3,318.00000 | 3,414 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | 117.00000 | 109 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | 3,413.00000 | 3,509 | 30.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | | 112.00000 | 104 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | | 3,508.00000 | 3,605 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | | 49.00000 | 46 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | | 5,546.00000 | 5,647 | 34.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 323.00000 | 299 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 1,469.00000 | 1,550 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 155.00000 | 144 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,802.00000 | 2,895 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 124.00000 | 116 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 3,271.00000 | 3,366 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | | 119.00000 | 111 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | | 3,365.00000 | 3,462 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | | 52.00000 | 48 | 34.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | | 5,398.00000 | 5,499 | 34.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | | 56.00000 | 52 | 34.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | | 5,202.00000 | 5,303 | 34.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 426.00000 | 393 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 1,072.00000 | 1,144 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | | 63.00000 | 58 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | | 4,909.00000 | 5,009 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | | 572.00000 | 529 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | | 718.00000 | 780 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | | 71.00000 | 65 | 33.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | | 4,617.00000 | 4,716 | 33.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 523.00000 | 483 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 819.00000 | 884 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 214.00000 | 198 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 2,210.00000 | 2,299 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 167.00000 | 155 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,663.00000 | 2,755 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | | 67.00000 | 62 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | | 4,763.00000 | 4,863 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 188.00000 | 174 | 28.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 2,435.00000 | 2,525 | 28.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 148.00000 | 138 | 29.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,895.00000 | 2,989 | 29.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Call | | | 60.00000 | 56 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | | 5,007.00000 | 5,107 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 224.00000 | 208 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 2,120.00000 | 2,209 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 214.00000 | 198 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 2,210.00000 | 2,299 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | | 69.00000 | 64 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | | 4,666.00000 | 4,765 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | | 507.00000 | 469 | 23.50 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | 854.00000 | 920 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | 59.00000 | 55 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | 5,056.00000 | 5,156 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | 72.00000 | 67 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | 4,568.00000 | 4,668 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | 239.00000 | 223 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | 1,986.00000 | 2,074 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | 77.00000 | 71 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | 4,423.00000 | 4,522 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | 245.00000 | 228 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | 1,941.00000 | 2,029 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | 78.00000 | 73 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | 4,375.00000 | 4,473 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | 82.00000 | 76 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | 4,278.00000 | 4,377 | 32.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | 264.00000 | 245 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | 1,810.00000 | 1,896 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 251.00000 | 233 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,897.00000 | 1,984 | 27.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | 80.00000 | 74 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | 4,326.00000 | 4,425 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | 291.00000 | 270 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | 1,637.00000 | 1,721 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | 94.00000 | 88 | 32.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | 3,940.00000 | 4,039 | 32.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | 863.00000 | 799 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | 360.00000 | 400 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | 949.00000 | 880 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | 295.00000 | 331 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 323.00000 | 299 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 1,469.00000 | 1,550 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | 98.00000 | 91 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | 3,844.00000 | 3,942 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | 979.00000 | 909 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Put | | 275.00000 | 310 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | 99.00000 | 93 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | 3,796.00000 | 3,894 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 277.00000 | 257 | 26.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,723.00000 | 1,808 | 26.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | 264.00000 | 245 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | 1,810.00000 | 1,896 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | 87.00000 | 81 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | 4,133.00000 | 4,231 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | 920.00000 | 853 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | 316.00000 | 353 | 21.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 315.00000 | 291 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,511.00000 | 1,592 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | | 96.00000 | 89 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | | 3,892.00000 | 3,990 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | | 1,010.00000 | 938 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | | 256.00000 | 289 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 341.00000 | 315 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 1,387.00000 | 1,466 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Call | | | 1,176.00000 | 1,097 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Put | | | 172.00000 | 198 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 391.00000 | 361 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 1,187.00000 | 1,262 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 99.00000 | 93 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 3,796.00000 | 3,894 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Call | | | 1,214.00000 | 1,131 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Put | | | 161.00000 | 182 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | | 1,253.00000 | 1,166 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | | 150.00000 | 167 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 414.00000 | 382 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,110.00000 | 1,183 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Call | | | 103.00000 | 96 | 31.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Put | | | 3,700.00000 | 3,797 | 31.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Call | | | 1,293.00000 | 1,204 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Put | | | 139.00000 | 155 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Call | | | 5,004.00000 | 4,899 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Put | | | 0.00000 | 0 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Call | | | 3,508.00000 | 3,404 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Put | | | 4.00000 | 4 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Call | | | 2,035.00000 | 1,934 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Put | | | 31.00000 | 35 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 89.00000 | 82 | 32.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 4,085.00000 | 4,183 | 32.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 28.00000 | 26 | 36.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 7,025.00000 | 7,127 | 36.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Call | | | 5,254.00000 | 5,149 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Call | | | 3,757.00000 | 3,652 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Put | | | 3.00000 | 3 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Call | | | 2,276.00000 | 2,173 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Put | | | 22.00000 | 24 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Call | | | 31.00000 | 29 | 36.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Put | | | 6,777.00000 | 6,880 | 36.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Call | | | 1,456.00000 | 1,364 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Put | | | 102.00000 | 115 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 478.00000 | 442 | 23.79 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 924.00000 | 993 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 451.00000 | 417 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 997.00000 | 1,068 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 360.00000 | 333 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 1,306.00000 | 1,384 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Call | | | 114.00000 | 106 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Put | | | 3,461.00000 | 3,557 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Call | | | 3,558.00000 | 3,453 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Put | | | 4.00000 | 4 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Call | | | 2,569.00000 | 2,465 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Put | | | 15.00000 | 16 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Call | | | 1,627.00000 | 1,532 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Put | | | 73.00000 | 82 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Call | | | 110.00000 | 102 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Put | | | 3,556.00000 | 3,653 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Call | | | 74.00000 | 68 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Put | | | 4,520.00000 | 4,619 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Call | | | 3,707.00000 | 3,602 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Put | | | 3.00000 | 3 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Call | | | 2,716.00000 | 2,612 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Put | | | 12.00000 | 13 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Call | | | 1,759.00000 | 1,662 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Put | | | 56.00000 | 63 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Call | | | 2,765.00000 | 2,661 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Put | | | 11.00000 | 12 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Call | | | 1,804.00000 | 1,707 | 20.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Put | | | 51.00000 | 58 | 20.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Call | | | 3,807.00000 | 3,702 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Put | | | 3.00000 | 3 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Call | | | 2,814.00000 | 2,710 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Put | | | 10.00000 | 11 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Call | | | 1,850.00000 | 1,752 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Put | | | 46.00000 | 52 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Call | | | 1,041.00000 | 968 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Put | | | 238.00000 | 269 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.05 | Call | | | 3,607.00000 | 3,503 | 26.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.05 | Put | | | 4.00000 | 4 | 26.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.05 | Call | | | 2,618.00000 | 2,514 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.05 | Put | | | 14.00000 | 15 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.05 | Call | | | 1,671.00000 | 1,575 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.05 | Put | | | 67.00000 | 76 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.75 | Call | | | 3,906.00000 | 3,802 | 28.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.75 | Put | | | 2.00000 | 3 | 28.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.75 | Call | | | 2,913.00000 | 2,809 | 23.59 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.75 | Put | | | 9.00000 | 10 | 23.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 6.75 | Call | | | 1,942.00000 | 1,842 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.75 | Put | | | 38.00000 | 43 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.75 | Call | | | 1,107.00000 | 1,031 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.75 | Put | | | 204.00000 | 232 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Call | | | 3,956.00000 | 3,851 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Put | | | 2.00000 | 2 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Call | | | 2,962.00000 | 2,858 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Put | | | 8.00000 | 9 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Call | | | 1,988.00000 | 1,888 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Put | | | 34.00000 | 39 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Call | | | 1,141.00000 | 1,063 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Put | | | 188.00000 | 214 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.20 | Call | | | 105.00000 | 98 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.20 | Put | | | 3,652.00000 | 3,749 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Call | | | 4,105.00000 | 4,001 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Put | | | 2.00000 | 2 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Call | | | 3,111.00000 | 3,006 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Put | | | 7.00000 | 7 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Call | | | 2,131.00000 | 2,028 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Put | | | 27.00000 | 29 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.05 | Call | | | 75.00000 | 70 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.05 | Put | | | 4,471.00000 | 4,570 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.50 | Call | | | 4,155.00000 | 4,051 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.50 | Put | | | 1.00000 | 2 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.50 | Call | | | 3,160.00000 | 3,056 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.50 | Put | | | 7.00000 | 7 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.50 | Call | | | 2,179.00000 | 2,076 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.50 | Put | | | 25.00000 | 27 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.40 | Call | | | 4,255.00000 | 4,150 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.40 | Put | | | 1.00000 | 1 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.40 | Call | | | 3,259.00000 | 3,155 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.40 | Put | | | 6.00000 | 6 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.40 | Call | | | 1,373.00000 | 1,283 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.40 | Put | | | 119.00000 | 134 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Call | | | 4,205.00000 | 4,101 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Put | | | 1.00000 | 1 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Call | | | 3,210.00000 | 3,106 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Put | | | 6.00000 | 6 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Call | | | 2,227.00000 | 2,124 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Put | | | 24.00000 | 25 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Call | | | 1,333.00000 | 1,243 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Put | | | 129.00000 | 144 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.60 | Call | | | 4,056.00000 | 3,951 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.60 | Put | | | 2.00000 | 2 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.60 | Call | | | 3,061.00000 | 2,957 | 24.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 5.60 | Put | | 7.00000 | 8 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.60 | Call | | 2,083.00000 | 1,981 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.60 | Put | | 29.00000 | 32 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.35 | Call | | 4,305.00000 | 4,200 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.35 | Put | | 1.00000 | 1 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.35 | Call | | 3,309.00000 | 3,205 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.35 | Put | | 5.00000 | 6 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.35 | Call | | 2,325.00000 | 2,221 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.35 | Put | | 21.00000 | 22 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.35 | Call | | 1,414.00000 | 1,323 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.35 | Put | | 110.00000 | 124 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.20 | Call | | 4,454.00000 | 4,350 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.20 | Put | | 0.00000 | 1 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.20 | Call | | 3,458.00000 | 3,354 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.20 | Put | | 4.00000 | 5 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.20 | Call | | 2,471.00000 | 2,367 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.20 | Put | | 17.00000 | 18 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.20 | Call | | 1,540.00000 | 1,447 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.20 | Put | | 87.00000 | 97 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.10 | Call | | 4,554.00000 | 4,450 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.10 | Put | | 0.00000 | 0 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.60 | Call | | 90.00000 | 84 | 32.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.60 | Put | | 4,037.00000 | 4,135 | 32.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.10 | Call | | 50.00000 | 47 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.10 | Put | | 5,497.00000 | 5,598 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.10 | Call | | 24.00000 | 22 | 36.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.10 | Put | | 7,470.00000 | 7,573 | 36.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.20 | Call | | 49.00000 | 45 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.20 | Put | | 5,595.00000 | 5,696 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.20 | Call | | 23.00000 | 21 | 36.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.20 | Put | | 7,570.00000 | 7,672 | 36.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.30 | Call | | 4,354.00000 | 4,250 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.30 | Put | | 1.00000 | 1 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.30 | Call | | 3,359.00000 | 3,254 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.30 | Put | | 5.00000 | 5 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.30 | Call | | 2,373.00000 | 2,270 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.30 | Put | | 19.00000 | 21 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.30 | Call | | 47.00000 | 44 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.30 | Put | | 5,693.00000 | 5,795 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.30 | Call | | 23.00000 | 21 | 37.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.30 | Put | | 7,669.00000 | 7,772 | 37.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.40 | Call | | 45.00000 | 42 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.40 | Put | | 5,792.00000 | 5,893 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.40 | Call | | 22.00000 | 20 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.40 | Put | | 7,768.00000 | 7,871 | 37.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 14.35 | Call | | 46.00000 | 43 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.35 | Put | | 5,742.00000 | 5,844 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.35 | Call | | 22.00000 | 20 | 37.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.35 | Put | | 7,718.00000 | 7,821 | 37.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.55 | Call | | 43.00000 | 40 | 35.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.55 | Put | | 5,940.00000 | 6,041 | 35.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.55 | Call | | 21.00000 | 19 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.55 | Put | | 7,917.00000 | 8,020 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.60 | Call | | 43.00000 | 39 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.60 | Put | | 5,989.00000 | 6,090 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.60 | Call | | 20.00000 | 18 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.60 | Put | | 7,967.00000 | 8,069 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.65 | Call | | 4,006.00000 | 3,901 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.65 | Put | | 2.00000 | 2 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.65 | Call | | 3,011.00000 | 2,908 | 24.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.65 | Put | | 8.00000 | 8 | 24.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.65 | Call | | 42.00000 | 39 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.65 | Put | | 6,038.00000 | 6,139 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.65 | Call | | 20.00000 | 18 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.65 | Put | | 8,016.00000 | 8,119 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 8.68910 | 8.79640 | | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.80 | Call | | 743.00000 | 691 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.80 | Put | | 747.00000 | 802 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.75 | Call | | 762.00000 | 709 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.75 | Put | | 716.00000 | 770 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.70 | Call | | 782.00000 | 728 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.70 | Put | | 686.00000 | 739 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.50 | Call | | 867.00000 | 808 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.50 | Put | | 571.00000 | 619 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.55 | Call | | 845.00000 | 787 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.55 | Put | | 599.00000 | 648 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.45 | Call | | 890.00000 | 830 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.45 | Put | | 544.00000 | 590 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | 938.00000 | 874 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | 491.00000 | 535 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Call | | 988.00000 | 922 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Put | | 442.00000 | 483 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.60 | Call | | 824.00000 | 767 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.60 | Put | | 627.00000 | 678 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.65 | Call | | 803.00000 | 747 | 22.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.65 | Put | | 656.00000 | 708 | 22.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | 179.00000 | 166 | 29.53 | 0.00 | 0 | 29,129.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | 3,532.00000 | 3,627 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 554.00000 | 514 | 23.86 | 0.00 | 0 | 2,533.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,157.00000 | 1,225 | 23.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 8.85 | Call | | 725.00000 | 674 | 22.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Put | | 778.00000 | 835 | 22.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Call | | 672.00000 | 625 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Put | | 876.00000 | 936 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.90 | Call | | 707.00000 | 657 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.90 | Put | | 810.00000 | 868 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Call | | 656.00000 | 610 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Put | | 909.00000 | 971 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Call | | 609.00000 | 566 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Put | | 1,013.00000 | 1,077 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Call | | 624.00000 | 580 | 23.25 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Put | | 978.00000 | 1,041 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.10 | Call | | 640.00000 | 595 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.10 | Put | | 943.00000 | 1,006 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Call | | 689.00000 | 641 | 22.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Put | | 843.00000 | 902 | 22.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Call | | 528.00000 | 491 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Put | | 1,232.00000 | 1,302 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Call | | 493.00000 | 458 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Put | | 1,346.00000 | 1,419 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 516.00000 | 480 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 1,270.00000 | 1,340 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | 471.00000 | 438 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | 1,424.00000 | 1,499 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Call | | 504.00000 | 469 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Put | | 1,308.00000 | 1,379 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Call | | 196.00000 | 182 | 29.11 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Put | | 3,300.00000 | 3,393 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | 482.00000 | 448 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | 1,385.00000 | 1,459 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | 422.00000 | 392 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | 1,625.00000 | 1,703 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | 396.00000 | 368 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | 1,749.00000 | 1,829 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 357.00000 | 333 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 1,961.00000 | 2,043 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Call | | 387.00000 | 361 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | 1,791.00000 | 1,872 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 413.00000 | 384 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 1,666.00000 | 1,745 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 554.00000 | 514 | 23.86 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,157.00000 | 1,225 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | 1,126.00000 | 1,053 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | 329.00000 | 364 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | 460.00000 | 428 | 24.85 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | 1,464.00000 | 1,539 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 440.00000 | 410 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,544.00000 | 1,621 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | 404.00000 | 376 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | 1,708.00000 | 1,787 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 372.00000 | 346 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,875.00000 | 1,957 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | 164.00000 | 152 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | 3,767.00000 | 3,863 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | 1,097.00000 | 1,025 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | 350.00000 | 386 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | 450.00000 | 419 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | 1,504.00000 | 1,580 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | 431.00000 | 401 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | 1,585.00000 | 1,662 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | 380.00000 | 353 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | 1,833.00000 | 1,914 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | 364.00000 | 339 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | 1,918.00000 | 2,000 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | 161.00000 | 150 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | 3,815.00000 | 3,911 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | 1,014.00000 | 947 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | 418.00000 | 458 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 440.00000 | 410 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 1,544.00000 | 1,621 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 372.00000 | 346 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 1,875.00000 | 1,957 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | 343.00000 | 320 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | 2,047.00000 | 2,131 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | 153.00000 | 142 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | 3,957.00000 | 4,053 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 413.00000 | 384 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 1,666.00000 | 1,745 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | 364.00000 | 339 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | 1,918.00000 | 2,000 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | 350.00000 | 326 | 26.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | 2,004.00000 | 2,087 | 26.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | 336.00000 | 314 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | 2,090.00000 | 2,175 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | 324.00000 | 302 | 26.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | 2,177.00000 | 2,263 | 26.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | 146.00000 | 135 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | 4,099.00000 | 4,196 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | 1,041.00000 | 972 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | 395.00000 | 433 | 20.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 450.00000 | 419 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,504.00000 | 1,580 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 156.00000 | 145 | 30.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 3,909.00000 | 4,006 | 30.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Call | | | 1,285.00000 | 1,202 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Put | | | 239.00000 | 262 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 541.00000 | 502 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,194.00000 | 1,263 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 431.00000 | 401 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,585.00000 | 1,662 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | | 1,322.00000 | 1,234 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | | 226.00000 | 244 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 460.00000 | 428 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,464.00000 | 1,539 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 176.00000 | 163 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 3,579.00000 | 3,674 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Call | | | 1,359.00000 | 1,270 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Put | | | 213.00000 | 231 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 567.00000 | 527 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 1,120.00000 | 1,188 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 541.00000 | 502 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,194.00000 | 1,263 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Call | | | 173.00000 | 160 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Put | | | 3,626.00000 | 3,721 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Call | | | 1,397.00000 | 1,307 | 19.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Put | | | 201.00000 | 218 | 19.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Call | | | 581.00000 | 540 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Put | | | 1,084.00000 | 1,151 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Call | | | 5,047.00000 | 4,939 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Call | | | 3,556.00000 | 3,449 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Put | | | 9.00000 | 9 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Call | | | 2,110.00000 | 2,008 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Put | | | 63.00000 | 69 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Call | | | 253.00000 | 235 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Put | | | 2,707.00000 | 2,796 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Call | | | 89.00000 | 83 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Put | | | 5,543.00000 | 5,644 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Call | | | 58.00000 | 53 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Put | | | 7,011.00000 | 7,114 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Call | | | 5,296.00000 | 5,189 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Call | | | 3,804.00000 | 3,697 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Put | | | 8.00000 | 7 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Call | | | 2,341.00000 | 2,237 | 20.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.50 | Put | | 45.00000 | 48 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Call | | 281.00000 | 260 | 27.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Put | | 2,485.00000 | 2,571 | 27.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Call | | 158.00000 | 147 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Put | | 3,862.00000 | 3,958 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Call | | 96.00000 | 89 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Put | | 5,300.00000 | 5,400 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Call | | 62.00000 | 57 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Put | | 6,765.00000 | 6,868 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Call | | 1,594.00000 | 1,500 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Put | | 147.00000 | 161 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Call | | 595.00000 | 553 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Put | | 1,048.00000 | 1,114 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 516.00000 | 480 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 1,270.00000 | 1,340 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Call | | 200.00000 | 185 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Put | | 3,253.00000 | 3,346 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Call | | 3,605.00000 | 3,498 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Put | | 9.00000 | 9 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Call | | 2,625.00000 | 2,520 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Put | | 28.00000 | 31 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Call | | 1,717.00000 | 1,621 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Put | | 121.00000 | 132 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Call | | 258.00000 | 239 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Put | | 2,662.00000 | 2,750 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Call | | 124.00000 | 115 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Put | | 4,528.00000 | 4,626 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Call | | 2,817.00000 | 2,712 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Put | | 21.00000 | 23 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Call | | 1,888.00000 | 1,789 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Put | | 91.00000 | 100 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Call | | 189.00000 | 175 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Put | | 3,393.00000 | 3,486 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Call | | 133.00000 | 124 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Put | | 4,337.00000 | 4,435 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Call | | 243.00000 | 225 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Put | | 2,797.00000 | 2,886 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Call | | 167.00000 | 155 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Put | | 3,720.00000 | 3,816 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Call | | 118.00000 | 110 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Put | | 4,672.00000 | 4,771 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Call | | 3,854.00000 | 3,746 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Put | | 7.00000 | 7 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Call | | 2,865.00000 | 2,760 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Put | | 19.00000 | 21 | 21.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.95 | Call | | | 1,931.00000 | 1,832 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Put | | | 85.00000 | 93 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Call | | | 1,155.00000 | 1,081 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Put | | | 309.00000 | 342 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Call | | | 233.00000 | 216 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Put | | | 2,887.00000 | 2,977 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Call | | | 114.00000 | 106 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Put | | | 4,768.00000 | 4,867 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.10 | Call | | | 3,705.00000 | 3,597 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.10 | Put | | | 8.00000 | 8 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.10 | Call | | | 2,721.00000 | 2,616 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.10 | Put | | | 24.00000 | 27 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.10 | Call | | | 1,802.00000 | 1,704 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.10 | Put | | | 105.00000 | 115 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.10 | Call | | | 1,069.00000 | 998 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.10 | Put | | | 372.00000 | 409 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.60 | Call | | | 330.00000 | 308 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.60 | Put | | | 2,134.00000 | 2,219 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.60 | Call | | | 220.00000 | 204 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.60 | Put | | | 3,024.00000 | 3,115 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.60 | Call | | | 109.00000 | 101 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.60 | Put | | | 4,913.00000 | 5,012 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.15 | Call | | | 3,655.00000 | 3,548 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.15 | Put | | | 9.00000 | 9 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.15 | Call | | | 2,673.00000 | 2,568 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.15 | Put | | | 26.00000 | 29 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.15 | Call | | | 1,759.00000 | 1,662 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.15 | Put | | | 113.00000 | 123 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.65 | Call | | | 216.00000 | 200 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.65 | Put | | | 3,069.00000 | 3,161 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.65 | Call | | | 150.00000 | 140 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.65 | Put | | | 4,004.00000 | 4,101 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.65 | Call | | | 107.00000 | 100 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.65 | Put | | | 4,961.00000 | 5,060 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 318.00000 | 296 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 2,221.00000 | 2,307 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 212.00000 | 196 | 28.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 3,115.00000 | 3,207 | 28.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Call | | | 148.00000 | 138 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Put | | | 4,052.00000 | 4,149 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.70 | Call | | | 105.00000 | 98 | 31.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.70 | Put | | | 5,009.00000 | 5,109 | 31.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.50 | Call | | | 229.00000 | 212 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.50 | Put | | | 2,932.00000 | 3,023 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.50 | Call | | | 113.00000 | 104 | 31.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 13.50 | Put | | 4,816.00000 | 4,915 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.90 | Call | | 3,903.00000 | 3,796 | 26.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.90 | Put | | 7.00000 | 7 | 26.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.90 | Call | | 2,914.00000 | 2,808 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.90 | Put | | 17.00000 | 19 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.90 | Call | | 1,975.00000 | 1,876 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.90 | Put | | 79.00000 | 86 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.90 | Call | | 1,186.00000 | 1,110 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.90 | Put | | 289.00000 | 321 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 357.00000 | 333 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 1,961.00000 | 2,043 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.40 | Call | | 238.00000 | 221 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.40 | Put | | 2,842.00000 | 2,932 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.40 | Call | | 116.00000 | 108 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.40 | Put | | 4,720.00000 | 4,819 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.85 | Call | | 3,953.00000 | 3,846 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.85 | Put | | 7.00000 | 6 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.85 | Call | | 2,962.00000 | 2,857 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.85 | Put | | 16.00000 | 18 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.85 | Call | | 2,020.00000 | 1,919 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.85 | Put | | 73.00000 | 80 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.85 | Call | | 1,217.00000 | 1,140 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.85 | Put | | 271.00000 | 301 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Call | | 4,003.00000 | 3,895 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Put | | 6.00000 | 6 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Call | | 3,011.00000 | 2,905 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Put | | 15.00000 | 16 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Call | | 2,064.00000 | 1,963 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Put | | 68.00000 | 74 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Call | | 1,249.00000 | 1,170 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Put | | 252.00000 | 281 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.30 | Call | | 248.00000 | 230 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.30 | Put | | 2,752.00000 | 2,841 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.30 | Call | | 170.00000 | 158 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.30 | Put | | 3,673.00000 | 3,769 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.30 | Call | | 120.00000 | 112 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.30 | Put | | 4,624.00000 | 4,723 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.65 | Call | | 4,151.00000 | 4,044 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.65 | Put | | 4.00000 | 5 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.65 | Call | | 3,159.00000 | 3,052 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.65 | Put | | 13.00000 | 13 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.65 | Call | | 2,202.00000 | 2,098 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.65 | Put | | 55.00000 | 59 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.15 | Call | | 264.00000 | 245 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.15 | Put | | 2,617.00000 | 2,705 | 27.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 13.15 | Call | | | 127.00000 | 117 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.15 | Put | | | 4,480.00000 | 4,578 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.60 | Call | | | 4,200.00000 | 4,093 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.60 | Put | | | 4.00000 | 4 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.60 | Call | | | 3,209.00000 | 3,102 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.60 | Put | | | 13.00000 | 13 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.60 | Call | | | 2,248.00000 | 2,145 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.60 | Put | | | 51.00000 | 55 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.10 | Call | | | 269.00000 | 250 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.10 | Put | | | 2,573.00000 | 2,661 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.10 | Call | | | 182.00000 | 169 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.10 | Put | | | 3,486.00000 | 3,580 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.10 | Call | | | 129.00000 | 120 | 31.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.10 | Put | | | 4,432.00000 | 4,530 | 31.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.55 | Call | | | 4,250.00000 | 4,143 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.55 | Put | | | 3.00000 | 4 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.55 | Call | | | 3,258.00000 | 3,151 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.55 | Put | | | 12.00000 | 12 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.55 | Call | | | 2,294.00000 | 2,191 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.55 | Put | | | 48.00000 | 52 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.55 | Call | | | 1,436.00000 | 1,345 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.55 | Put | | | 189.00000 | 205 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.05 | Call | | | 275.00000 | 255 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.05 | Put | | | 2,529.00000 | 2,616 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.05 | Call | | | 185.00000 | 172 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.05 | Put | | | 3,439.00000 | 3,533 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.05 | Call | | | 131.00000 | 122 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.05 | Put | | | 4,385.00000 | 4,482 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.50 | Call | | | 4,299.00000 | 4,192 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.50 | Put | | | 3.00000 | 3 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.50 | Call | | | 3,308.00000 | 3,201 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.50 | Put | | | 12.00000 | 12 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.50 | Call | | | 1,474.00000 | 1,383 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.50 | Put | | | 178.00000 | 193 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Call | | | 4,101.00000 | 3,995 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Put | | | 5.00000 | 6 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Call | | | 3,110.00000 | 3,003 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Put | | | 14.00000 | 14 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Call | | | 2,156.00000 | 2,053 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Put | | | 59.00000 | 64 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.50 | Call | | | 83.00000 | 77 | 32.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.50 | Put | | | 5,787.00000 | 5,888 | 32.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.55 | Call | | | 224.00000 | 208 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.55 | Put | | | 2,978.00000 | 3,069 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.55 | Call | | | 82.00000 | 76 | 33.04 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 14.55 | Put | | 5,835.00000 | 5,937 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.60 | Call | | 81.00000 | 75 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.60 | Put | | 5,884.00000 | 5,986 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.30 | Call | | 4,498.00000 | 4,391 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.30 | Put | | 2.00000 | 2 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.30 | Call | | 3,506.00000 | 3,399 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.30 | Put | | 10.00000 | 10 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.30 | Call | | 2,530.00000 | 2,425 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.30 | Put | | 33.00000 | 36 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.30 | Call | | 1,635.00000 | 1,540 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.30 | Put | | 138.00000 | 151 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.30 | Call | | 963.00000 | 898 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.30 | Put | | 466.00000 | 509 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.80 | Call | | 143.00000 | 133 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.80 | Put | | 4,147.00000 | 4,244 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.30 | Call | | 88.00000 | 82 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.30 | Put | | 5,591.00000 | 5,693 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.25 | Call | | 4,548.00000 | 4,441 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.25 | Put | | 1.00000 | 2 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.25 | Call | | 2,577.00000 | 2,473 | 21.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.25 | Put | | 31.00000 | 33 | 21.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.25 | Call | | 1,676.00000 | 1,580 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.25 | Put | | 129.00000 | 141 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.25 | Call | | 50.00000 | 47 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.25 | Put | | 7,504.00000 | 7,607 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.35 | Call | | 4,448.00000 | 4,341 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.35 | Put | | 2.00000 | 2 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.35 | Call | | 3,457.00000 | 3,349 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.35 | Put | | 10.00000 | 10 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.35 | Call | | 2,482.00000 | 2,378 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.35 | Put | | 36.00000 | 39 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.35 | Call | | 87.00000 | 80 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.35 | Put | | 5,640.00000 | 5,741 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.35 | Call | | 49.00000 | 45 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.35 | Put | | 7,603.00000 | 7,706 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.45 | Call | | 4,349.00000 | 4,242 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.45 | Put | | 2.00000 | 3 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.45 | Call | | 3,357.00000 | 3,250 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.45 | Put | | 11.00000 | 11 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.45 | Call | | 2,388.00000 | 2,284 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.45 | Put | | 41.00000 | 45 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.45 | Call | | 1,514.00000 | 1,421 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.45 | Put | | 167.00000 | 182 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.45 | Call | | 84.00000 | 78 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.45 | Put | | 5,738.00000 | 5,839 | 32.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 16.45 | Call | | 48.00000 | 44 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.45 | Put | | 7,701.00000 | 7,805 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.55 | Call | | 46.00000 | 43 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.55 | Put | | 7,800.00000 | 7,904 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.50 | Call | | 47.00000 | 44 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.50 | Put | | 7,751.00000 | 7,854 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Call | | 318.00000 | 296 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Put | | 2,221.00000 | 2,307 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Call | | 148.00000 | 138 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Put | | 4,052.00000 | 4,149 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Call | | 78.00000 | 73 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Put | | 5,982.00000 | 6,084 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.70 | Call | | 45.00000 | 41 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.70 | Put | | 7,948.00000 | 8,052 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Call | | 78.00000 | 73 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Put | | 5,982.00000 | 6,084 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.75 | Call | | 4,052.00000 | 3,945 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.75 | Put | | 6.00000 | 6 | 27.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.75 | Call | | 3,061.00000 | 2,954 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.75 | Put | | 14.00000 | 15 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.75 | Call | | 312.00000 | 290 | 27.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.75 | Put | | 2,265.00000 | 2,351 | 27.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.75 | Call | | 77.00000 | 72 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.75 | Put | | 6,031.00000 | 6,133 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.75 | Call | | 44.00000 | 41 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.75 | Put | | 7,998.00000 | 8,101 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.80 | Call | | 306.00000 | 284 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.80 | Put | | 2,310.00000 | 2,395 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.80 | Call | | 76.00000 | 71 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.80 | Put | | 6,080.00000 | 6,182 | 33.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.80 | Call | | 44.00000 | 40 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.80 | Put | | 8,047.00000 | 8,151 | 35.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 13.56750 | 13.60820 | | 18.98 | 67,837.50 | 5 | 22,281.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 433.00000 | 408 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 425.00000 | 440 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Call | | 481.00000 | 452 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Put | | 373.00000 | 384 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Call | | 506.00000 | 476 | 18.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Put | | 348.00000 | 359 | 18.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | 532.00000 | 502 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | 324.00000 | 334 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Call | | 588.00000 | 555 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.30 | Put | | 279.00000 | 288 | 18.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 710.00000 | 675 | 18.32 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 202.00000 | 207 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Call | | 678.00000 | 643 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Put | | 220.00000 | 226 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Call | | 710.00000 | 675 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.10 | Put | | 202.00000 | 207 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Call | | 777.00000 | 741 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.00 | Put | | 169.00000 | 173 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Call | | 812.00000 | 775 | 18.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.95 | Put | | 154.00000 | 158 | 18.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Call | | 848.00000 | 810 | 18.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Put | | 140.00000 | 143 | 18.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Call | | 617.00000 | 584 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.25 | Put | | 259.00000 | 266 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 413.00000 | 388 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 455.00000 | 470 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | 532.00000 | 502 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | 324.00000 | 334 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Call | | 457.00000 | 428 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Put | | 399.00000 | 411 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Call | | 560.00000 | 528 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Put | | 301.00000 | 310 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Call | | 678.00000 | 643 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.15 | Put | | 220.00000 | 226 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Call | | 647.00000 | 613 | 18.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Put | | 239.00000 | 245 | 18.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Call | | 848.00000 | 810 | 18.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.90 | Put | | 140.00000 | 143 | 18.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Call | | 961.00000 | 922 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.75 | Put | | 103.00000 | 104 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | 885.00000 | 847 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | 126.00000 | 129 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Call | | 743.00000 | 707 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.05 | Put | | 185.00000 | 190 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 413.00000 | 388 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 455.00000 | 470 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | 266.00000 | 246 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | 757.00000 | 779 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 357.00000 | 333 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 548.00000 | 566 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 323.00000 | 301 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 615.00000 | 634 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 340.00000 | 317 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 581.00000 | 600 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 323.00000 | 301 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 615.00000 | 634 | 20.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 279.00000 | 259 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 721.00000 | 742 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 229.00000 | 212 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 871.00000 | 894 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 241.00000 | 223 | 20.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 833.00000 | 855 | 20.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 266.00000 | 246 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 757.00000 | 779 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 208.00000 | 192 | 21.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 950.00000 | 974 | 21.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | | 189.00000 | 173 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | | 1,031.00000 | 1,056 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 180.00000 | 165 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,072.00000 | 1,097 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 218.00000 | 201 | 21.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 910.00000 | 934 | 21.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 129.00000 | 117 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,371.00000 | 1,400 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 103.00000 | 93 | 23.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,594.00000 | 1,625 | 23.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 66.00000 | 60 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,058.00000 | 2,092 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 82.00000 | 74 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,824.00000 | 1,856 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 90.00000 | 81 | 24.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 1,731.00000 | 1,763 | 24.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 98.00000 | 89 | 23.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,640.00000 | 1,671 | 23.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 129.00000 | 117 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,371.00000 | 1,400 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 163.00000 | 150 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,155.00000 | 1,182 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 142.00000 | 129 | 22.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,284.00000 | 1,312 | 22.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 103.00000 | 93 | 23.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,594.00000 | 1,625 | 23.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 112.00000 | 102 | 23.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,504.00000 | 1,534 | 23.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 123.00000 | 112 | 22.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,415.00000 | 1,444 | 22.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 107.00000 | 97 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,549.00000 | 1,580 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 118.00000 | 107 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,459.00000 | 1,489 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 135.00000 | 123 | 22.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | 1,327.00000 | 1,356 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | 123.00000 | 112 | 22.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | 1,415.00000 | 1,444 | 22.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | 86.00000 | 77 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | 1,778.00000 | 1,810 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | 94.00000 | 85 | 23.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | 1,686.00000 | 1,717 | 23.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | 149.00000 | 136 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | 1,240.00000 | 1,268 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | 82.00000 | 74 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | 1,824.00000 | 1,856 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | 66.00000 | 60 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | 2,058.00000 | 2,092 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | 75.00000 | 68 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | 1,917.00000 | 1,950 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | 64.00000 | 57 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | 2,106.00000 | 2,140 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Call | | 61.00000 | 55 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | 2,153.00000 | 2,188 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | 72.00000 | 65 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | 1,964.00000 | 1,997 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 198.00000 | 182 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 990.00000 | 1,015 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | 57.00000 | 51 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | 2,249.00000 | 2,284 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 156.00000 | 142 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,198.00000 | 1,225 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | 135.00000 | 123 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | 1,327.00000 | 1,356 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | 79.00000 | 71 | 24.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | 1,870.00000 | 1,903 | 24.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | 218.00000 | 201 | 21.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | 910.00000 | 934 | 21.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | 293.00000 | 272 | 20.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | 685.00000 | 705 | 20.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | 308.00000 | 287 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | 650.00000 | 669 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 253.00000 | 234 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 795.00000 | 817 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 171.00000 | 157 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,113.00000 | 1,140 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | 86.00000 | 77 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | 1,778.00000 | 1,810 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 53.00000 | 48 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 2,345.00000 | 2,380 | 26.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 79.00000 | 71 | 24.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 1,870.00000 | 1,903 | 24.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 57.00000 | 51 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,249.00000 | 2,284 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | | 53.00000 | 48 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | | 2,345.00000 | 2,380 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | | 49.00000 | 44 | 26.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | | 2,441.00000 | 2,477 | 26.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | | 46.00000 | 41 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | | 2,538.00000 | 2,574 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 107.00000 | 97 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,549.00000 | 1,580 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 69.00000 | 62 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,011.00000 | 2,044 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | | 59.00000 | 53 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | | 2,201.00000 | 2,236 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | | 69.00000 | 62 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | | 2,011.00000 | 2,044 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | | 55.00000 | 49 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | | 2,297.00000 | 2,332 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | | 51.00000 | 46 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | | 2,393.00000 | 2,428 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | | 47.00000 | 43 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | | 2,489.00000 | 2,525 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 198.00000 | 182 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 990.00000 | 1,015 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Call | | | 40.00000 | 36 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Put | | | 2,732.00000 | 2,769 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | | 253.00000 | 234 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | | 795.00000 | 817 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 156.00000 | 142 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,198.00000 | 1,225 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 98.00000 | 89 | 23.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,640.00000 | 1,671 | 23.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 163.00000 | 150 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,155.00000 | 1,182 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Call | | | 375.00000 | 351 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Put | | | 516.00000 | 533 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | | 340.00000 | 317 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | | 581.00000 | 600 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 279.00000 | 259 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 721.00000 | 742 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | | 171.00000 | 157 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | | 1,113.00000 | 1,140 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | | 357.00000 | 333 | 19.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 548.00000 | 566 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Call | | 393.00000 | 369 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Put | | 485.00000 | 501 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | 208.00000 | 192 | 21.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | 950.00000 | 974 | 21.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 433.00000 | 408 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 425.00000 | 440 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Call | | 5,508.00000 | 5,468 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.10 | Put | | 0.00000 | 0 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Call | | 4,012.00000 | 3,971 | 34.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.60 | Put | | 4.00000 | 3 | 34.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Call | | 2,526.00000 | 2,485 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.10 | Put | | 18.00000 | 17 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Call | | 1,081.00000 | 1,041 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.60 | Put | | 73.00000 | 74 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Call | | 25.00000 | 23 | 30.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.10 | Put | | 3,516.00000 | 3,555 | 30.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Call | | 11.00000 | 10 | 34.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.60 | Put | | 5,002.00000 | 5,042 | 34.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Call | | 5.00000 | 4 | 37.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.10 | Put | | 6,497.00000 | 6,537 | 37.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Call | | 5,958.00000 | 5,918 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.65 | Put | | 0.00000 | 0 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Call | | 4,459.00000 | 4,419 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.15 | Put | | 1.00000 | 1 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Call | | 2,969.00000 | 2,928 | 28.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.65 | Put | | 11.00000 | 10 | 28.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Call | | 1,507.00000 | 1,463 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.15 | Put | | 48.00000 | 45 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Call | | 32.00000 | 29 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.65 | Put | | 3,074.00000 | 3,112 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Call | | 14.00000 | 13 | 33.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.15 | Put | | 4,555.00000 | 4,595 | 33.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Call | | 6.00000 | 6 | 36.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.65 | Put | | 6,048.00000 | 6,088 | 36.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Call | | 6,208.00000 | 6,168 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 7.40 | Put | | 0.00000 | 0 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Call | | 4,709.00000 | 4,668 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 8.90 | Put | | 1.00000 | 1 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Call | | 3,217.00000 | 3,175 | 30.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.40 | Put | | 9.00000 | 8 | 30.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Call | | 1,748.00000 | 1,705 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.90 | Put | | 39.00000 | 37 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Call | | 37.00000 | 34 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.40 | Put | | 2,829.00000 | 2,866 | 27.88 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 17.90 | Call | | | 16.00000 | 15 | 32.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.90 | Put | | | 4,308.00000 | 4,347 | 32.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Call | | | 7.00000 | 6 | 36.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.40 | Put | | | 5,799.00000 | 5,839 | 36.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Call | | | 1,040.00000 | 1,001 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.65 | Put | | | 82.00000 | 83 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Call | | | 1,175.00000 | 1,130 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.50 | Put | | | 66.00000 | 62 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Call | | | 1,000.00000 | 961 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Put | | | 92.00000 | 93 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Call | | | 922.00000 | 884 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.80 | Put | | | 114.00000 | 116 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Call | | | 1,222.00000 | 1,177 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.45 | Put | | | 63.00000 | 59 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Call | | | 1,128.00000 | 1,083 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.55 | Put | | | 70.00000 | 65 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Call | | | 885.00000 | 847 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.85 | Put | | | 126.00000 | 129 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Call | | | 560.00000 | 528 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.35 | Put | | | 301.00000 | 310 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Call | | | 1,000.00000 | 961 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.70 | Put | | | 92.00000 | 93 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Call | | | 647.00000 | 613 | 18.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.20 | Put | | | 239.00000 | 245 | 18.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 3,713.00000 | 3,672 | 32.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 5.00000 | 5 | 32.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 2,723.00000 | 2,681 | 27.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 15.00000 | 14 | 27.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.90 | Call | | | 27.00000 | 25 | 29.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.90 | Put | | | 3,319.00000 | 3,358 | 29.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.90 | Call | | | 9.00000 | 8 | 35.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 18.90 | Put | | | 5,301.00000 | 5,341 | 35.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.90 | Call | | | 3.00000 | 3 | 39.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 20.90 | Put | | | 7,295.00000 | 7,335 | 39.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.00 | Call | | | 4,609.00000 | 4,568 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.00 | Put | | | 1.00000 | 1 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 3,614.00000 | 3,573 | 32.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 6.00000 | 5 | 32.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.00 | Call | | | 2,624.00000 | 2,583 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.00 | Put | | | 16.00000 | 15 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.00 | Call | | | 1,651.00000 | 1,608 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.00 | Put | | | 43.00000 | 40 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.00 | Call | | | 26.00000 | 24 | 29.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.00 | Put | | | 3,418.00000 | 3,456 | 29.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.00 | Call | | | 9.00000 | 8 | 35.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 19.00 | Put | | 5,400.00000 | 5,440 | 35.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.00 | Call | | 3.00000 | 3 | 39.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.00 | Put | | 7,395.00000 | 7,435 | 39.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.10 | Call | | 4,509.00000 | 4,469 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.10 | Put | | 1.00000 | 1 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.10 | Call | | 3,514.00000 | 3,473 | 31.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.10 | Put | | 6.00000 | 6 | 31.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.10 | Call | | 1,555.00000 | 1,511 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.10 | Put | | 46.00000 | 44 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.10 | Call | | 8.00000 | 7 | 35.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.10 | Put | | 5,500.00000 | 5,540 | 35.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.10 | Call | | 3.00000 | 3 | 39.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.10 | Put | | 7,495.00000 | 7,535 | 39.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.15 | Call | | 3,465.00000 | 3,424 | 31.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.15 | Put | | 7.00000 | 6 | 31.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.15 | Call | | 2,477.00000 | 2,436 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.15 | Put | | 19.00000 | 18 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.15 | Call | | 24.00000 | 22 | 30.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.15 | Put | | 3,566.00000 | 3,605 | 30.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.15 | Call | | 8.00000 | 7 | 35.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.15 | Put | | 5,550.00000 | 5,590 | 35.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.15 | Call | | 3.00000 | 3 | 39.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.15 | Put | | 7,545.00000 | 7,585 | 39.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.30 | Call | | 4,310.00000 | 4,269 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.30 | Put | | 2.00000 | 2 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.30 | Call | | 3,316.00000 | 3,275 | 30.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.30 | Put | | 8.00000 | 7 | 30.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.30 | Call | | 2,331.00000 | 2,289 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.30 | Put | | 22.00000 | 21 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.30 | Call | | 1,363.00000 | 1,319 | 19.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.30 | Put | | 55.00000 | 52 | 19.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.30 | Call | | 22.00000 | 21 | 31.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.30 | Put | | 3,714.00000 | 3,753 | 31.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.30 | Call | | 7.00000 | 7 | 36.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.30 | Put | | 5,699.00000 | 5,739 | 36.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.30 | Call | | 3.00000 | 2 | 40.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.30 | Put | | 7,695.00000 | 7,735 | 40.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.40 | Call | | 4,211.00000 | 4,170 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.40 | Put | | 2.00000 | 2 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.40 | Call | | 2,233.00000 | 2,192 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.40 | Put | | 25.00000 | 24 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.40 | Call | | 1,269.00000 | 1,224 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 12.40 | Put | | 60.00000 | 57 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.40 | Call | | 21.00000 | 20 | 31.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.40 | Put | | 3,813.00000 | 3,852 | 31.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 21.40 | Call | | 3.00000 | 2 | 40.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.40 | Put | | 7,794.00000 | 7,835 | 40.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.45 | Call | | 4,161.00000 | 4,120 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.45 | Put | | 3.00000 | 3 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.45 | Call | | 3,167.00000 | 3,126 | 29.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.45 | Put | | 9.00000 | 8 | 29.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.45 | Call | | 2,185.00000 | 2,143 | 24.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.45 | Put | | 26.00000 | 25 | 24.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.45 | Call | | 20.00000 | 19 | 31.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.45 | Put | | 3,862.00000 | 3,902 | 31.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.45 | Call | | 7.00000 | 6 | 36.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.45 | Put | | 5,849.00000 | 5,889 | 36.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.45 | Call | | 3.00000 | 2 | 40.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.45 | Put | | 7,844.00000 | 7,885 | 40.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.50 | Call | | 4,111.00000 | 4,070 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 9.50 | Put | | 3.00000 | 3 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.50 | Call | | 3,118.00000 | 3,076 | 29.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.50 | Put | | 9.00000 | 9 | 29.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.50 | Call | | 2,136.00000 | 2,094 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.50 | Put | | 28.00000 | 27 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.50 | Call | | 20.00000 | 19 | 31.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.50 | Put | | 3,912.00000 | 3,951 | 31.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.50 | Call | | 7.00000 | 6 | 36.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.50 | Put | | 5,899.00000 | 5,939 | 36.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.50 | Call | | 3.00000 | 2 | 40.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.50 | Put | | 7,894.00000 | 7,935 | 40.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.60 | Call | | 0.00000 | 2,977 | 29.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 10.60 | Put | | 0.00000 | 10 | 29.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.60 | Call | | 0.00000 | 1,997 | 24.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 11.60 | Put | | 0.00000 | 30 | 24.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.60 | Call | | 0.00000 | 18 | 32.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 17.60 | Put | | 0.00000 | 4,050 | 32.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.60 | Call | | 0.00000 | 6 | 36.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 19.60 | Put | | 0.00000 | 6,038 | 36.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.60 | Call | | 0.00000 | 2 | 40.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 21.60 | Put | | 0.00000 | 8,035 | 40.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | | | 13.79970 | 13.84230 | | 19.30 | 0.00 | 0 | 13,793.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | 689.00000 | 666 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | 697.00000 | 716 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | 733.00000 | 707 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | 640.00000 | 657 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | 755.00000 | 729 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | 613.00000 | 629 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | 778.00000 | 751 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | 586.00000 | 602 | 19.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 852.00000 | 823 | 18.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 509.00000 | 523 | 18.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 958.00000 | 928 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 416.00000 | 428 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | | 904.00000 | 874 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | | 461.00000 | 474 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 931.00000 | 901 | 18.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 439.00000 | 451 | 18.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 1,016.00000 | 984 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 373.00000 | 384 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | | 1,045.00000 | 1,013 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | | 353.00000 | 363 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 1,076.00000 | 1,043 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 333.00000 | 343 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | | 778.00000 | 751 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | | 586.00000 | 602 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 689.00000 | 666 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 697.00000 | 716 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 755.00000 | 729 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 613.00000 | 629 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 802.00000 | 775 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 560.00000 | 575 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 802.00000 | 775 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 560.00000 | 575 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | | 877.00000 | 848 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | | 485.00000 | 499 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 827.00000 | 799 | 18.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 534.00000 | 549 | 18.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 733.00000 | 707 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 640.00000 | 657 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 1,076.00000 | 1,043 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 333.00000 | 343 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 1,171.00000 | 1,136 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 278.00000 | 287 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Call | | | 1,138.00000 | 1,105 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Put | | | 296.00000 | 305 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 802.00000 | 775 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 560.00000 | 575 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | | 711.00000 | 685 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | | 668.00000 | 686 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | | 534.00000 | 515 | 20.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | | 992.00000 | 1,015 | 20.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 633.00000 | 611 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 790.00000 | 811 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 615.00000 | 594 | 19.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 823.00000 | 844 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 615.00000 | 594 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 823.00000 | 844 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 598.00000 | 577 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 856.00000 | 877 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 549.00000 | 530 | 20.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 957.00000 | 980 | 20.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | | 491.00000 | 474 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | | 1,099.00000 | 1,124 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 520.00000 | 501 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,027.00000 | 1,051 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 505.00000 | 487 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,063.00000 | 1,087 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 478.00000 | 461 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 1,136.00000 | 1,161 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 385.00000 | 371 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,443.00000 | 1,471 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 395.00000 | 381 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 1,403.00000 | 1,431 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 453.00000 | 436 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,210.00000 | 1,236 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | | 429.00000 | 413 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | | 1,286.00000 | 1,313 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 406.00000 | 391 | 21.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | | 1,364.00000 | 1,391 | 21.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | | 365.00000 | 352 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | | 1,523.00000 | 1,552 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 347.00000 | 334 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 1,604.00000 | 1,634 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | | 329.00000 | 317 | 22.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | | 1,687.00000 | 1,717 | 22.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 270.00000 | 260 | 23.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 2,027.00000 | 2,060 | 23.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 598.00000 | 577 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 856.00000 | 877 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 565.00000 | 545 | 20.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 923.00000 | 945 | 20.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 670.00000 | 647 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 728.00000 | 747 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 453.00000 | 436 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,210.00000 | 1,236 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 581.00000 | 561 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 889.00000 | 911 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 465.00000 | 448 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,173.00000 | 1,198 | 21.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 440.00000 | 424 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,248.00000 | 1,275 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 417.00000 | 402 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 1,325.00000 | 1,352 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 338.00000 | 325 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 1,645.00000 | 1,676 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 689.00000 | 666 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 697.00000 | 716 | 19.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 651.00000 | 629 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 759.00000 | 779 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 581.00000 | 561 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 889.00000 | 911 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 465.00000 | 448 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,173.00000 | 1,198 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 375.00000 | 361 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 1,483.00000 | 1,511 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 440.00000 | 424 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,248.00000 | 1,275 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 356.00000 | 343 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 1,563.00000 | 1,593 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 670.00000 | 647 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 728.00000 | 747 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 505.00000 | 487 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,063.00000 | 1,087 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 385.00000 | 371 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,443.00000 | 1,471 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 520.00000 | 501 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,027.00000 | 1,051 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 5,543.00000 | 5,501 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 1.00000 | 1 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 4,062.00000 | 4,020 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 20.00000 | 20 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 2,596.00000 | 2,552 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 54.00000 | 53 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 1,274.00000 | 1,236 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 232.00000 | 236 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Call | | | 245.00000 | 236 | 23.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Put | | | 2,203.00000 | 2,236 | 23.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Call | | | 112.00000 | 106 | 26.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Put | | | 3,570.00000 | 3,607 | 26.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Call | | | 53.00000 | 50 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Put | | | 5,010.00000 | 5,050 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Call | | | 27.00000 | 27 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Put | | | 6,485.00000 | 6,527 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Call | | | 5,993.00000 | 5,950 | 27.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 7.85 | Put | | 0.00000 | 0 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Call | | 4,502.00000 | 4,459 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Put | | 9.00000 | 9 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Call | | 3,035.00000 | 2,991 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Put | | 43.00000 | 42 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Call | | 1,631.00000 | 1,591 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Put | | 139.00000 | 141 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Call | | 305.00000 | 294 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Put | | 1,813.00000 | 1,844 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Call | | 141.00000 | 134 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Put | | 3,148.00000 | 3,184 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Call | | 66.00000 | 63 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Put | | 4,574.00000 | 4,613 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Call | | 32.00000 | 31 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Put | | 6,039.00000 | 6,081 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Call | | 6,242.00000 | 6,200 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Put | | 0.00000 | 0 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Call | | 4,748.00000 | 4,706 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Put | | 6.00000 | 6 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Call | | 3,278.00000 | 3,235 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Put | | 36.00000 | 35 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Call | | 1,844.00000 | 1,803 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Put | | 101.00000 | 103 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Call | | 160.00000 | 152 | 24.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Put | | 2,918.00000 | 2,953 | 24.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Call | | 76.00000 | 71 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Put | | 4,333.00000 | 4,372 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Call | | 36.00000 | 34 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Put | | 5,793.00000 | 5,834 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 904.00000 | 874 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 461.00000 | 474 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 1,204.00000 | 1,169 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 261.00000 | 269 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Call | | 1,428.00000 | 1,389 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Put | | 186.00000 | 189 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Call | | 1,350.00000 | 1,312 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Put | | 208.00000 | 212 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 1,204.00000 | 1,169 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 261.00000 | 269 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Call | | 1,312.00000 | 1,274 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Put | | 220.00000 | 224 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Call | | 1,237.00000 | 1,202 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Put | | 245.00000 | 252 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Call | | 1,107.00000 | 1,073 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Put | | 314.00000 | 324 | 18.21 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 987.00000 | 956 | 18.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 394.00000 | 406 | 18.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 633.00000 | 611 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 790.00000 | 811 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 931.00000 | 901 | 18.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 439.00000 | 451 | 18.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | | 1,045.00000 | 1,013 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | | 353.00000 | 363 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 1,016.00000 | 984 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 373.00000 | 384 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 598.00000 | 577 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 856.00000 | 877 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | | 877.00000 | 848 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | | 485.00000 | 499 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 651.00000 | 629 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 759.00000 | 779 | 19.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 852.00000 | 823 | 18.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 509.00000 | 523 | 18.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.10 | Call | | | 3,768.00000 | 3,725 | 26.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.10 | Put | | | 26.00000 | 25 | 26.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.10 | Call | | | 2,791.00000 | 2,747 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.10 | Put | | | 49.00000 | 47 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.10 | Call | | | 124.00000 | 118 | 25.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.10 | Put | | | 3,382.00000 | 3,418 | 25.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.10 | Call | | | 45.00000 | 43 | 28.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.10 | Put | | | 5,303.00000 | 5,344 | 28.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.10 | Call | | | 22.00000 | 21 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.10 | Put | | | 7,280.00000 | 7,322 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 4,649.00000 | 4,607 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 7.00000 | 7 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 3,670.00000 | 3,626 | 25.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 28.00000 | 27 | 25.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.20 | Call | | | 2,693.00000 | 2,650 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.20 | Put | | | 51.00000 | 50 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 1,757.00000 | 1,717 | 18.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.20 | Put | | | 115.00000 | 117 | 18.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.20 | Call | | | 118.00000 | 112 | 25.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.20 | Put | | | 3,476.00000 | 3,512 | 25.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.20 | Call | | | 43.00000 | 41 | 28.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.20 | Put | | | 5,401.00000 | 5,442 | 28.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.20 | Call | | | 21.00000 | 21 | 31.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.20 | Put | | | 7,379.00000 | 7,421 | 31.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.35 | Call | | | 3,523.00000 | 3,479 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.35 | Put | | | 30.00000 | 30 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.35 | Call | | | 2,548.00000 | 2,504 | 20.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 11.35 | Put | | 55.00000 | 54 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.35 | Call | | 109.00000 | 104 | 26.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.35 | Put | | 3,617.00000 | 3,654 | 26.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.35 | Call | | 40.00000 | 38 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.35 | Put | | 5,548.00000 | 5,589 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.35 | Call | | 21.00000 | 20 | 31.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.35 | Put | | 7,528.00000 | 7,570 | 31.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.30 | Call | | 4,551.00000 | 4,508 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.30 | Put | | 9.00000 | 9 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.30 | Call | | 3,572.00000 | 3,528 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.30 | Put | | 29.00000 | 29 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.30 | Call | | 1,673.00000 | 1,633 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.30 | Put | | 130.00000 | 133 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.30 | Call | | 313.00000 | 301 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.30 | Put | | 1,771.00000 | 1,801 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.30 | Call | | 41.00000 | 39 | 28.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.30 | Put | | 5,499.00000 | 5,540 | 28.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.30 | Call | | 21.00000 | 20 | 31.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.30 | Put | | 7,479.00000 | 7,521 | 31.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.50 | Call | | 4,355.00000 | 4,312 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.50 | Put | | 12.00000 | 12 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.50 | Call | | 3,376.00000 | 3,333 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.50 | Put | | 34.00000 | 33 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.50 | Call | | 2,402.00000 | 2,358 | 20.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.50 | Put | | 60.00000 | 58 | 20.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.50 | Call | | 1,508.00000 | 1,468 | 18.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.50 | Put | | 166.00000 | 169 | 18.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.50 | Call | | 283.00000 | 273 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.50 | Put | | 1,941.00000 | 1,973 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.50 | Call | | 102.00000 | 96 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.50 | Put | | 3,759.00000 | 3,797 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.50 | Call | | 37.00000 | 36 | 28.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.50 | Put | | 5,695.00000 | 5,736 | 28.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.50 | Call | | 20.00000 | 19 | 31.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.50 | Put | | 7,678.00000 | 7,720 | 31.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.65 | Call | | 4,208.00000 | 4,166 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.65 | Put | | 16.00000 | 16 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.65 | Call | | 3,230.00000 | 3,186 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.65 | Put | | 37.00000 | 37 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.65 | Call | | 2,257.00000 | 2,213 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.65 | Put | | 65.00000 | 64 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.65 | Call | | 1,389.00000 | 1,350 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.65 | Put | | 197.00000 | 200 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.65 | Call | | 263.00000 | 253 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.65 | Put | | 2,071.00000 | 2,104 | 23.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 17.65 | Call | | | 95.00000 | 90 | 26.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.65 | Put | | | 3,902.00000 | 3,940 | 26.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.65 | Call | | | 35.00000 | 33 | 28.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.65 | Put | | | 5,842.00000 | 5,884 | 28.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.65 | Call | | | 19.00000 | 19 | 32.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.65 | Put | | | 7,827.00000 | 7,869 | 32.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 4,159.00000 | 4,117 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 17.00000 | 17 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.70 | Call | | | 3,181.00000 | 3,138 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.70 | Put | | | 39.00000 | 38 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 2,209.00000 | 2,165 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 67.00000 | 65 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.70 | Call | | | 257.00000 | 247 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.70 | Put | | | 2,115.00000 | 2,148 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.70 | Call | | | 93.00000 | 88 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.70 | Put | | | 3,950.00000 | 3,988 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.70 | Call | | | 34.00000 | 33 | 28.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.70 | Put | | | 5,892.00000 | 5,933 | 28.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.70 | Call | | | 19.00000 | 18 | 32.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.70 | Put | | | 7,877.00000 | 7,919 | 32.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 4,111.00000 | 4,068 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 19.00000 | 19 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.75 | Call | | | 3,132.00000 | 3,089 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.75 | Put | | | 40.00000 | 39 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 2,161.00000 | 2,117 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 68.00000 | 67 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.75 | Call | | | 251.00000 | 242 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.75 | Put | | | 2,159.00000 | 2,192 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.75 | Call | | | 90.00000 | 85 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.75 | Put | | | 3,998.00000 | 4,036 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.75 | Call | | | 33.00000 | 32 | 28.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.75 | Put | | | 5,941.00000 | 5,982 | 28.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.75 | Call | | | 19.00000 | 18 | 32.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.75 | Put | | | 7,926.00000 | 7,968 | 32.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 0.00000 | 3,971 | 27.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 0.00000 | 21 | 27.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 0.00000 | 2,024 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 0.00000 | 74 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.85 | Call | | | 0.00000 | 229 | 23.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.85 | Put | | | 0.00000 | 2,280 | 23.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.85 | Call | | | 0.00000 | 81 | 26.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.85 | Put | | | 0.00000 | 4,132 | 26.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.85 | Call | | | 0.00000 | 17 | 32.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.85 | Put | | | 0.00000 | 8,068 | 32.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | | | 14.03060 | | 14.07270 | | 19.46 | 0.00 | 0 | 27.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 14.05 | Call | | | 901.00000 | 879 | 19.46 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.05 | Put | | | 878.00000 | 898 | 19.46 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 942.00000 | 919 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 819.00000 | 839 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.85 | Call | | | 985.00000 | 961 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.85 | Put | | | 762.00000 | 781 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.75 | Call | | | 1,030.00000 | 1,005 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.75 | Put | | | 707.00000 | 725 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 1,126.00000 | 1,099 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 604.00000 | 619 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.60 | Call | | | 1,102.00000 | 1,075 | 18.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.60 | Put | | | 629.00000 | 645 | 18.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 1,178.00000 | 1,150 | 18.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 555.00000 | 569 | 18.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 1,259.00000 | 1,229 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 486.00000 | 499 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 1,053.00000 | 1,028 | 18.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 681.00000 | 697 | 18.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.90 | Call | | | 963.00000 | 940 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.90 | Put | | | 790.00000 | 809 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.80 | Call | | | 1,007.00000 | 983 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.80 | Put | | | 735.00000 | 752 | 19.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.50 | Call | | | 1,152.00000 | 1,124 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.50 | Put | | | 579.00000 | 594 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.65 | Call | | | 1,077.00000 | 1,051 | 18.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.65 | Put | | | 654.00000 | 671 | 18.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 4,591.00000 | 4,549 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 19.00000 | 18 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.50 | Call | | | 3,623.00000 | 3,580 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.50 | Put | | | 50.00000 | 49 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.50 | Call | | | 2,664.00000 | 2,622 | 18.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.50 | Put | | | 91.00000 | 92 | 18.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.50 | Call | | | 1,798.00000 | 1,762 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.50 | Put | | | 226.00000 | 232 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.50 | Call | | | 743.00000 | 725 | 20.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.50 | Put | | | 1,170.00000 | 1,194 | 20.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.50 | Call | | | 497.00000 | 484 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.50 | Put | | | 1,924.00000 | 1,953 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.50 | Call | | | 339.00000 | 331 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.50 | Put | | | 2,767.00000 | 2,800 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.50 | Call | | | 235.00000 | 229 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.50 | Put | | | 3,662.00000 | 3,698 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 4,494.00000 | 4,452 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 22.00000 | 21 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 3,525.00000 | 3,482 | 21.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 53.00000 | 52 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 2,571.00000 | 2,530 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 98.00000 | 99 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.60 | Call | | | 1,723.00000 | 1,687 | 17.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.60 | Put | | | 250.00000 | 257 | 17.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.60 | Call | | | 713.00000 | 695 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.60 | Put | | | 1,240.00000 | 1,264 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.60 | Call | | | 478.00000 | 466 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.60 | Put | | | 2,005.00000 | 2,035 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.60 | Call | | | 327.00000 | 318 | 23.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.60 | Put | | | 2,854.00000 | 2,888 | 23.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.60 | Call | | | 227.00000 | 221 | 25.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.60 | Put | | | 3,754.00000 | 3,790 | 25.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 4,398.00000 | 4,355 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 25.00000 | 25 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 3,428.00000 | 3,385 | 21.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 55.00000 | 54 | 21.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 2,478.00000 | 2,438 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 106.00000 | 107 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.70 | Call | | | 1,649.00000 | 1,614 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.70 | Put | | | 276.00000 | 283 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.70 | Call | | | 683.00000 | 666 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.70 | Put | | | 1,311.00000 | 1,336 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.70 | Call | | | 460.00000 | 449 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.70 | Put | | | 2,088.00000 | 2,118 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.70 | Call | | | 315.00000 | 306 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.70 | Put | | | 2,942.00000 | 2,976 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.70 | Call | | | 219.00000 | 214 | 25.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.70 | Put | | | 3,847.00000 | 3,883 | 25.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 4,302.00000 | 4,259 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 29.00000 | 28 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 3,331.00000 | 3,288 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 58.00000 | 57 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 2,386.00000 | 2,346 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 114.00000 | 116 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.80 | Call | | | 1,577.00000 | 1,543 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.80 | Put | | | 304.00000 | 312 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.80 | Call | | | 656.00000 | 639 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.80 | Put | | | 1,383.00000 | 1,409 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.80 | Call | | | 444.00000 | 432 | 22.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.80 | Put | | | 2,171.00000 | 2,202 | 22.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.80 | Call | | | 303.00000 | 295 | 24.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.80 | Put | | | 3,030.00000 | 3,064 | 24.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.80 | Call | | | 212.00000 | 206 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.80 | Put | | | 3,939.00000 | 3,976 | 25.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 4,158.00000 | 4,116 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 35.00000 | 35 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 3,185.00000 | 3,142 | 20.35 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 62.00000 | 61 | 20.35 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.95 | Call | | | 2,250.00000 | 2,210 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.95 | Put | | | 127.00000 | 130 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.95 | Call | | | 1,472.00000 | 1,439 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.95 | Put | | | 349.00000 | 359 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.95 | Call | | | 617.00000 | 601 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.95 | Put | | | 1,494.00000 | 1,521 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.95 | Call | | | 420.00000 | 409 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.95 | Put | | | 2,297.00000 | 2,329 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.95 | Call | | | 286.00000 | 279 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.95 | Put | | | 3,164.00000 | 3,198 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.95 | Call | | | 202.00000 | 196 | 25.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.95 | Put | | | 4,079.00000 | 4,116 | 25.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 4,254.00000 | 4,211 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 31.00000 | 31 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 3,282.00000 | 3,239 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 59.00000 | 58 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 2,341.00000 | 2,301 | 18.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 118.00000 | 120 | 18.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.85 | Call | | | 1,541.00000 | 1,508 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.85 | Put | | | 319.00000 | 327 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.85 | Call | | | 642.00000 | 626 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.85 | Put | | | 1,420.00000 | 1,446 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.85 | Call | | | 435.00000 | 425 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.85 | Put | | | 2,213.00000 | 2,244 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.85 | Call | | | 297.00000 | 290 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.85 | Put | | | 3,075.00000 | 3,109 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.85 | Call | | | 209.00000 | 203 | 25.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.85 | Put | | | 3,986.00000 | 4,022 | 25.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.55 | Call | | | 4,543.00000 | 4,500 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.55 | Put | | | 20.00000 | 20 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 3,574.00000 | 3,531 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 51.00000 | 51 | 21.87 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 2,617.00000 | 2,576 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 95.00000 | 95 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 1,760.00000 | 1,724 | 17.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 238.00000 | 244 | 17.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.55 | Call | | | 728.00000 | 710 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.55 | Put | | | 1,205.00000 | 1,229 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.55 | Call | | | 487.00000 | 475 | 22.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.55 | Put | | | 1,964.00000 | 1,994 | 22.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.55 | Call | | | 333.00000 | 324 | 23.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 16.55 | Put | | | 2,810.00000 | 2,844 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.55 | Call | | | 231.00000 | 225 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.55 | Put | | | 3,708.00000 | 3,744 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 4,350.00000 | 4,307 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 27.00000 | 27 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 3,379.00000 | 3,336 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 56.00000 | 56 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 2,432.00000 | 2,392 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 110.00000 | 111 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.75 | Call | | | 1,613.00000 | 1,578 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.75 | Put | | | 290.00000 | 297 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.75 | Call | | | 669.00000 | 653 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.75 | Put | | | 1,347.00000 | 1,372 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.75 | Call | | | 452.00000 | 441 | 22.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.75 | Put | | | 2,129.00000 | 2,160 | 22.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.75 | Call | | | 309.00000 | 301 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.75 | Put | | | 2,986.00000 | 3,020 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.75 | Call | | | 216.00000 | 210 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.75 | Put | | | 3,893.00000 | 3,929 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.65 | Call | | | 4,446.00000 | 4,404 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.65 | Put | | | 23.00000 | 23 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 3,477.00000 | 3,434 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 54.00000 | 53 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 2,525.00000 | 2,484 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.65 | Put | | | 102.00000 | 103 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 1,685.00000 | 1,650 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 263.00000 | 270 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.65 | Call | | | 698.00000 | 681 | 20.56 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.65 | Put | | | 1,275.00000 | 1,300 | 20.56 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 469.00000 | 457 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 2,046.00000 | 2,077 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.65 | Call | | | 321.00000 | 312 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.65 | Put | | | 2,898.00000 | 2,932 | 23.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.65 | Call | | | 223.00000 | 217 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.65 | Put | | | 3,800.00000 | 3,837 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.90 | Call | | | 4,206.00000 | 4,163 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.90 | Put | | | 33.00000 | 33 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 3,233.00000 | 3,190 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 61.00000 | 60 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.90 | Call | | | 2,295.00000 | 2,255 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.90 | Put | | | 122.00000 | 125 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.90 | Call | | | 1,507.00000 | 1,473 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.90 | Put | | | 334.00000 | 343 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.90 | Call | | | 629.00000 | 614 | 21.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.90 | Put | | | 1,457.00000 | 1,483 | 21.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 15.90 | Call | | | 428.00000 | 417 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.90 | Put | | | 2,255.00000 | 2,286 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.90 | Call | | | 292.00000 | 284 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.90 | Put | | | 3,119.00000 | 3,154 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.90 | Call | | | 205.00000 | 200 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.90 | Put | | | 4,032.00000 | 4,069 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 1,053.00000 | 1,028 | 18.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 681.00000 | 697 | 18.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 4,786.00000 | 4,744 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 14.00000 | 14 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 3,818.00000 | 3,776 | 22.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 46.00000 | 45 | 22.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 2,851.00000 | 2,809 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 79.00000 | 78 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 1,955.00000 | 1,917 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 182.00000 | 187 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.30 | Call | | | 809.00000 | 789 | 19.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.30 | Put | | | 1,036.00000 | 1,059 | 19.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.30 | Call | | | 536.00000 | 523 | 21.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.30 | Put | | | 1,764.00000 | 1,792 | 21.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.30 | Call | | | 367.00000 | 358 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.30 | Put | | | 2,594.00000 | 2,627 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.30 | Call | | | 252.00000 | 246 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.30 | Put | | | 3,480.00000 | 3,515 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.30 | Call | | | 124.00000 | 119 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.30 | Put | | | 5,351.00000 | 5,389 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.30 | Call | | | 51.00000 | 50 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.30 | Put | | | 7,278.00000 | 7,319 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 4,640.00000 | 4,598 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 17.00000 | 17 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 3,672.00000 | 3,629 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 49.00000 | 48 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.45 | Call | | | 2,711.00000 | 2,669 | 19.05 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.45 | Put | | | 88.00000 | 88 | 19.05 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.45 | Call | | | 1,837.00000 | 1,800 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.45 | Put | | | 214.00000 | 220 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.45 | Call | | | 506.00000 | 493 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.45 | Put | | | 1,883.00000 | 1,913 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.45 | Call | | | 239.00000 | 233 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.45 | Put | | | 3,617.00000 | 3,652 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.45 | Call | | | 117.00000 | 113 | 27.16 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.45 | Put | | | 5,495.00000 | 5,533 | 27.16 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.45 | Call | | | 47.00000 | 46 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.45 | Put | | | 7,424.00000 | 7,466 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.55 | Call | | | 113.00000 | 109 | 27.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 19.55 | Put | | 5,591.00000 | 5,629 | 27.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.55 | Call | | 45.00000 | 44 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.55 | Put | | 7,522.00000 | 7,564 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.60 | Call | | 112.00000 | 108 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.60 | Put | | 5,639.00000 | 5,677 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.60 | Call | | 43.00000 | 43 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.60 | Put | | 7,571.00000 | 7,612 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.75 | Call | | 106.00000 | 102 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.75 | Put | | 5,783.00000 | 5,821 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.75 | Call | | 40.00000 | 40 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.75 | Put | | 7,717.00000 | 7,759 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.85 | Call | | 103.00000 | 99 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.85 | Put | | 5,880.00000 | 5,918 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.85 | Call | | 38.00000 | 38 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.85 | Put | | 7,815.00000 | 7,857 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.90 | Call | | 101.00000 | 97 | 27.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.90 | Put | | 5,928.00000 | 5,966 | 27.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.90 | Call | | 37.00000 | 37 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.90 | Put | | 7,864.00000 | 7,907 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.95 | Call | | 99.00000 | 95 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.95 | Put | | 5,976.00000 | 6,015 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.95 | Call | | 36.00000 | 36 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.95 | Put | | 7,913.00000 | 7,956 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.05 | Call | | 0.00000 | 4,021 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.05 | Put | | 0.00000 | 40 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.05 | Call | | 0.00000 | 3,045 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.05 | Put | | 0.00000 | 64 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.05 | Call | | 0.00000 | 2,121 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.05 | Put | | 0.00000 | 140 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.05 | Call | | 0.00000 | 1,373 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.05 | Put | | 0.00000 | 392 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.05 | Call | | 0.00000 | 395 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.05 | Put | | 0.00000 | 2,414 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.05 | Call | | 0.00000 | 190 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.05 | Put | | 0.00000 | 4,209 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.05 | Call | | 0.00000 | 92 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.05 | Put | | 0.00000 | 6,112 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.05 | Call | | 0.00000 | 34 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.05 | Put | | 0.00000 | 8,054 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | | | 14.25730 | 14.30350 | | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Call | | 1,068.00000 | 1,046 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Put | | 1,064.00000 | 1,089 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.20 | Call | | 1,107.00000 | 1,084 | 19.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.20 | Put | | 1,003.00000 | 1,027 | 19.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Call | | 1,127.00000 | 1,104 | 19.39 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 14.15 | Put | | 973.00000 | 997 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Call | | 1,147.00000 | 1,124 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Put | | 944.00000 | 967 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | 1,211.00000 | 1,187 | 19.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | 857.00000 | 879 | 19.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Call | | 1,302.00000 | 1,276 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Put | | 748.00000 | 769 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Call | | 1,278.00000 | 1,253 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Put | | 775.00000 | 796 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.65 | Call | | 1,350.00000 | 1,323 | 18.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.65 | Put | | 697.00000 | 716 | 18.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.55 | Call | | 1,400.00000 | 1,373 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.55 | Put | | 647.00000 | 665 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | 1,211.00000 | 1,187 | 19.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | 857.00000 | 879 | 19.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.25 | Call | | 1,087.00000 | 1,065 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.25 | Put | | 1,034.00000 | 1,058 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.05 | Call | | 1,168.00000 | 1,145 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.05 | Put | | 914.00000 | 937 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Call | | 1,189.00000 | 1,165 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Put | | 886.00000 | 908 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,233.00000 | 1,208 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 829.00000 | 851 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Call | | 1,479.00000 | 1,450 | 18.24 | 0.00 | 0 | 12,179.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Put | | 575.00000 | 593 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Call | | 1,326.00000 | 1,299 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Put | | 722.00000 | 742 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Call | | 382.00000 | 374 | 24.17 | 0.00 | 0 | 12,179.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Put | | 3,579.00000 | 3,617 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Call | | 1,255.00000 | 1,230 | 18.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Put | | 802.00000 | 823 | 18.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Call | | 1,326.00000 | 1,299 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Put | | 722.00000 | 742 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | 1,233.00000 | 1,208 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | 829.00000 | 851 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Call | | 1,426.00000 | 1,398 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Put | | 622.00000 | 641 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Call | | 1,452.00000 | 1,424 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Put | | 599.00000 | 616 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Call | | 1,565.00000 | 1,532 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Put | | 511.00000 | 524 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Call | | 1,506.00000 | 1,477 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Put | | 552.00000 | 569 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Call | | 961.00000 | 942 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Put | | 1,257.00000 | 1,284 | 20.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 14.35 | Call | | | 1,049.00000 | 1,028 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Put | | | 1,096.00000 | 1,121 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Call | | | 2,199.00000 | 2,159 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Put | | | 245.00000 | 252 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Call | | | 1,831.00000 | 1,794 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Put | | | 377.00000 | 387 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Call | | | 745.00000 | 731 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Put | | | 1,792.00000 | 1,823 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Call | | | 545.00000 | 534 | 22.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Put | | | 2,592.00000 | 2,627 | 22.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Call | | | 400.00000 | 391 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Put | | | 3,446.00000 | 3,484 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Call | | | 301.00000 | 294 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Put | | | 4,347.00000 | 4,387 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Call | | | 2,237.00000 | 2,198 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Put | | | 234.00000 | 241 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Call | | | 1,866.00000 | 1,829 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Put | | | 362.00000 | 372 | 17.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Call | | | 1,534.00000 | 1,504 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Put | | | 530.00000 | 547 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Call | | | 758.00000 | 743 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Put | | | 1,754.00000 | 1,785 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Call | | | 554.00000 | 543 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Put | | | 2,551.00000 | 2,586 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Call | | | 406.00000 | 397 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Put | | | 3,402.00000 | 3,440 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Call | | | 305.00000 | 299 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Put | | | 4,302.00000 | 4,341 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Call | | | 5,708.00000 | 5,662 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Put | | | 5.00000 | 5 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Call | | | 4,249.00000 | 4,204 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Put | | | 45.00000 | 47 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Call | | | 2,821.00000 | 2,778 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Put | | | 118.00000 | 121 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Call | | | 1,661.00000 | 1,627 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Put | | | 458.00000 | 470 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Call | | | 588.00000 | 577 | 22.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Put | | | 2,385.00000 | 2,420 | 22.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Call | | | 371.00000 | 364 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Put | | | 3,668.00000 | 3,706 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Call | | | 242.00000 | 237 | 25.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Put | | | 5,039.00000 | 5,080 | 25.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Call | | | 162.00000 | 158 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Put | | | 6,458.00000 | 6,501 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 6,156.00000 | 6,109 | 21.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 8.15 | Put | | 2.00000 | 2 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Call | | 4,679.00000 | 4,634 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Put | | 25.00000 | 26 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Call | | 3,233.00000 | 3,186 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Put | | 80.00000 | 79 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Call | | 1,973.00000 | 1,936 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Put | | 320.00000 | 328 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Call | | 677.00000 | 663 | 21.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Put | | 2,023.00000 | 2,056 | 21.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Call | | 424.00000 | 416 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Put | | 3,271.00000 | 3,308 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Call | | 275.00000 | 269 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Put | | 4,622.00000 | 4,662 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Call | | 183.00000 | 179 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Put | | 6,029.00000 | 6,072 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Call | | 6,405.00000 | 6,359 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Put | | 1.00000 | 1 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Call | | 4,921.00000 | 4,876 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Put | | 18.00000 | 18 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Call | | 3,476.00000 | 3,429 | 19.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Put | | 72.00000 | 72 | 19.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Call | | 2,160.00000 | 2,121 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Put | | 257.00000 | 264 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Call | | 733.00000 | 719 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Put | | 1,830.00000 | 1,861 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Call | | 458.00000 | 449 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Put | | 3,055.00000 | 3,091 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Call | | 296.00000 | 290 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Put | | 4,393.00000 | 4,433 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Call | | 195.00000 | 191 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Put | | 5,792.00000 | 5,834 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Call | | 4,824.00000 | 4,779 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Put | | 21.00000 | 21 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Call | | 3,866.00000 | 3,819 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Put | | 62.00000 | 62 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Call | | 2,909.00000 | 2,866 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Put | | 106.00000 | 109 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Call | | 2,084.00000 | 2,046 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Put | | 281.00000 | 288 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Call | | 995.00000 | 975 | 19.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Put | | 1,192.00000 | 1,218 | 19.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Call | | 710.00000 | 696 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Put | | 1,906.00000 | 1,938 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Call | | 520.00000 | 509 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Put | | 2,716.00000 | 2,752 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 10.40 | Call | | | 3,963.00000 | 3,917 | 20.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Put | | | 60.00000 | 60 | 20.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Call | | | 2,998.00000 | 2,955 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Put | | | 95.00000 | 97 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Call | | | 1,031.00000 | 1,010 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Put | | | 1,127.00000 | 1,153 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Call | | | 537.00000 | 526 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Put | | | 2,633.00000 | 2,668 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Call | | | 394.00000 | 386 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Put | | | 3,490.00000 | 3,528 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 4,970.00000 | 4,924 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 17.00000 | 17 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 4,012.00000 | 3,966 | 21.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 59.00000 | 58 | 21.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Call | | | 3,043.00000 | 2,999 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Put | | | 89.00000 | 92 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Call | | | 377.00000 | 369 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Put | | | 3,623.00000 | 3,662 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Call | | | 912.00000 | 894 | 20.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Put | | | 1,359.00000 | 1,386 | 20.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Call | | | 656.00000 | 643 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Put | | | 2,102.00000 | 2,135 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Call | | | 480.00000 | 470 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Put | | | 2,927.00000 | 2,963 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Call | | | 356.00000 | 348 | 24.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Put | | | 3,802.00000 | 3,841 | 24.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Call | | | 838.00000 | 821 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Put | | | 1,534.00000 | 1,563 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Call | | | 607.00000 | 595 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Put | | | 2,303.00000 | 2,337 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Call | | | 444.00000 | 435 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Put | | | 3,141.00000 | 3,178 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Call | | | 332.00000 | 325 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Put | | | 4,028.00000 | 4,067 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.75 | Call | | | 4,583.00000 | 4,537 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.75 | Put | | | 29.00000 | 30 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.75 | Call | | | 3,622.00000 | 3,575 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.75 | Put | | | 68.00000 | 68 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.75 | Call | | | 2,691.00000 | 2,649 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.75 | Put | | | 138.00000 | 142 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 1,901.00000 | 1,864 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 347.00000 | 357 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.25 | Call | | | 770.00000 | 755 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.25 | Put | | | 1,717.00000 | 1,748 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.25 | Call | | | 563.00000 | 552 | 22.66 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.25 | Put | | 2,509.00000 | 2,544 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.25 | Call | | 412.00000 | 403 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.25 | Put | | 3,358.00000 | 3,396 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.25 | Call | | 310.00000 | 303 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.25 | Put | | 4,256.00000 | 4,296 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.90 | Call | | 4,439.00000 | 4,394 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.90 | Put | | 35.00000 | 37 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.90 | Call | | 2,564.00000 | 2,522 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.90 | Put | | 160.00000 | 165 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.90 | Call | | 1,796.00000 | 1,760 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.90 | Put | | 392.00000 | 403 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.95 | Call | | 4,391.00000 | 4,346 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.95 | Put | | 38.00000 | 39 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Call | | 3,427.00000 | 3,380 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Put | | 74.00000 | 73 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Call | | 2,522.00000 | 2,480 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Put | | 169.00000 | 173 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Call | | 1,762.00000 | 1,726 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Put | | 408.00000 | 419 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.45 | Call | | 721.00000 | 707 | 21.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.45 | Put | | 1,868.00000 | 1,900 | 21.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.45 | Call | | 528.00000 | 517 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.45 | Put | | 2,675.00000 | 2,710 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.45 | Call | | 388.00000 | 380 | 24.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.45 | Put | | 3,534.00000 | 3,573 | 24.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.45 | Call | | 292.00000 | 286 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.45 | Put | | 4,439.00000 | 4,478 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.05 | Call | | 4,296.00000 | 4,252 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.05 | Put | | 43.00000 | 44 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.05 | Call | | 3,330.00000 | 3,283 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.05 | Put | | 77.00000 | 76 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.05 | Call | | 2,439.00000 | 2,398 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.05 | Put | | 186.00000 | 191 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.05 | Call | | 1,694.00000 | 1,660 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.05 | Put | | 441.00000 | 452 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.55 | Call | | 699.00000 | 685 | 21.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.55 | Put | | 1,945.00000 | 1,977 | 21.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.55 | Call | | 511.00000 | 501 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.55 | Put | | 2,758.00000 | 2,794 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.55 | Call | | 284.00000 | 277 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.55 | Put | | 4,530.00000 | 4,570 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.15 | Call | | 4,202.00000 | 4,157 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.15 | Put | | 48.00000 | 50 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.15 | Call | | 2,357.00000 | 2,317 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.15 | Put | | 204.00000 | 209 | 17.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.15 | Call | | | 1,629.00000 | 1,595 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.15 | Put | | | 475.00000 | 488 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.65 | Call | | | 495.00000 | 485 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.65 | Put | | | 2,842.00000 | 2,878 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.65 | Call | | | 366.00000 | 358 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.65 | Put | | | 3,713.00000 | 3,751 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 4,487.00000 | 4,442 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 33.00000 | 34 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.85 | Call | | | 3,525.00000 | 3,478 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.85 | Put | | | 71.00000 | 70 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.85 | Call | | | 2,606.00000 | 2,564 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.85 | Put | | | 153.00000 | 157 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.70 | Call | | | 4,631.00000 | 4,585 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.70 | Put | | | 27.00000 | 28 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 3,671.00000 | 3,624 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 67.00000 | 67 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 2,734.00000 | 2,692 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 131.00000 | 134 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Call | | | 1,937.00000 | 1,900 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Put | | | 333.00000 | 342 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Call | | | 783.00000 | 768 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Put | | | 1,680.00000 | 1,710 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.20 | Call | | | 571.00000 | 560 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.20 | Put | | | 2,467.00000 | 2,503 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.20 | Call | | | 418.00000 | 409 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.20 | Put | | | 3,314.00000 | 3,352 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.20 | Call | | | 314.00000 | 307 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.20 | Put | | | 4,210.00000 | 4,250 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 3,671.00000 | 3,624 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 67.00000 | 67 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 2,734.00000 | 2,692 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 131.00000 | 134 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Call | | | 1,937.00000 | 1,900 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Put | | | 333.00000 | 342 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Call | | | 783.00000 | 768 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Put | | | 1,680.00000 | 1,710 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.00 | Call | | | 4,344.00000 | 4,299 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.00 | Put | | | 40.00000 | 42 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.00 | Call | | | 3,379.00000 | 3,332 | 18.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.00 | Put | | | 75.00000 | 74 | 18.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.00 | Call | | | 2,480.00000 | 2,439 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.00 | Put | | | 177.00000 | 182 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.00 | Call | | | 1,728.00000 | 1,693 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.00 | Put | | | 424.00000 | 435 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.50 | Call | | | 288.00000 | 281 | 25.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 18.50 | Put | | 4,484.00000 | 4,524 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.10 | Call | | 3,282.00000 | 3,235 | 18.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.10 | Put | | 78.00000 | 77 | 18.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.10 | Call | | 2,398.00000 | 2,357 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.10 | Put | | 195.00000 | 200 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.60 | Call | | 687.00000 | 674 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.60 | Put | | 1,984.00000 | 2,017 | 21.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.60 | Call | | 503.00000 | 493 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.60 | Put | | 2,800.00000 | 2,836 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.60 | Call | | 280.00000 | 273 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.60 | Put | | 4,576.00000 | 4,616 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.55 | Call | | 4,776.00000 | 4,730 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.55 | Put | | 22.00000 | 23 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.55 | Call | | 3,817.00000 | 3,770 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.55 | Put | | 63.00000 | 63 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.55 | Call | | 2,865.00000 | 2,822 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.55 | Put | | 112.00000 | 115 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.55 | Call | | 2,047.00000 | 2,009 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.55 | Put | | 293.00000 | 301 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.05 | Call | | 824.00000 | 807 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.05 | Put | | 1,570.00000 | 1,600 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.05 | Call | | 597.00000 | 586 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.05 | Put | | 2,344.00000 | 2,379 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.05 | Call | | 437.00000 | 428 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.05 | Put | | 3,184.00000 | 3,221 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.05 | Call | | 327.00000 | 320 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.05 | Put | | 4,073.00000 | 4,113 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.55 | Call | | 214.00000 | 209 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.55 | Put | | 5,461.00000 | 5,502 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.55 | Call | | 125.00000 | 122 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.55 | Put | | 7,371.00000 | 7,414 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.65 | Call | | 3,719.00000 | 3,673 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.65 | Put | | 66.00000 | 65 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.65 | Call | | 2,778.00000 | 2,735 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.65 | Put | | 124.00000 | 128 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.65 | Call | | 208.00000 | 204 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.65 | Put | | 5,555.00000 | 5,597 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.65 | Call | | 122.00000 | 118 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.65 | Put | | 7,468.00000 | 7,511 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.75 | Call | | 203.00000 | 198 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.75 | Put | | 5,650.00000 | 5,691 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.75 | Call | | 118.00000 | 115 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.75 | Put | | 7,565.00000 | 7,608 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.80 | Call | | 4,535.00000 | 4,489 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.80 | Put | | 31.00000 | 32 | 21.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 10.80 | Call | | 3,573.00000 | 3,526 | 19.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.80 | Put | | 70.00000 | 69 | 19.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.80 | Call | | 2,649.00000 | 2,606 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.80 | Put | | 145.00000 | 149 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.80 | Call | | 645.00000 | 633 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.80 | Put | | 2,142.00000 | 2,175 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.80 | Call | | 351.00000 | 343 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.80 | Put | | 3,847.00000 | 3,886 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.80 | Call | | 200.00000 | 196 | 26.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.80 | Put | | 5,697.00000 | 5,739 | 26.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.80 | Call | | 117.00000 | 114 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.80 | Put | | 7,613.00000 | 7,657 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Call | | 3,427.00000 | 3,380 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Put | | 74.00000 | 73 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Call | | 2,522.00000 | 2,480 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Put | | 169.00000 | 173 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Call | | 1,762.00000 | 1,726 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Put | | 408.00000 | 419 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Call | | 616.00000 | 604 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Put | | 2,262.00000 | 2,297 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.95 | Call | | 336.00000 | 329 | 24.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.95 | Put | | 3,983.00000 | 4,022 | 24.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.95 | Call | | 193.00000 | 188 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.95 | Put | | 5,839.00000 | 5,881 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.95 | Call | | 113.00000 | 110 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.95 | Put | | 7,759.00000 | 7,802 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Call | | 616.00000 | 604 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Put | | 2,262.00000 | 2,297 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.00 | Call | | 190.00000 | 186 | 26.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.00 | Put | | 5,887.00000 | 5,929 | 26.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.00 | Call | | 111.00000 | 108 | 28.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.00 | Put | | 7,808.00000 | 7,851 | 28.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.15 | Call | | 580.00000 | 568 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.15 | Put | | 2,426.00000 | 2,461 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.15 | Call | | 318.00000 | 311 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.15 | Put | | 4,165.00000 | 4,204 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.15 | Call | | 107.00000 | 104 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.15 | Put | | 7,953.00000 | 7,997 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.20 | Call | | 4,155.00000 | 4,110 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.20 | Put | | 51.00000 | 53 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.20 | Call | | 3,185.00000 | 3,138 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.20 | Put | | 81.00000 | 80 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.20 | Call | | 2,317.00000 | 2,277 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.20 | Put | | 214.00000 | 219 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.20 | Call | | 1,597.00000 | 1,563 | 18.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.20 | Put | | 493.00000 | 506 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.20 | Call | | 181.00000 | 177 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.20 | Put | | 6,077.00000 | 6,119 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.20 | Call | | 106.00000 | 103 | 28.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.20 | Put | | 8,002.00000 | 8,045 | 28.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.30 | Call | | 0.00000 | 4,015 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.30 | Put | | 0.00000 | 57 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.30 | Call | | 0.00000 | 3,044 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.30 | Put | | 0.00000 | 87 | 17.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.30 | Call | | 0.00000 | 172 | 27.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.30 | Put | | 0.00000 | 6,215 | 27.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.30 | Call | | 0.00000 | 100 | 28.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.30 | Put | | 0.00000 | 8,142 | 28.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 11.64120 | 11.66940 | | 18.81 | 0.00 | 0 | 21,966.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Call | | 373.00000 | 353 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Put | | 354.00000 | 362 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Call | | 352.00000 | 332 | 18.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.70 | Put | | 383.00000 | 390 | 18.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Call | | 397.00000 | 376 | 18.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Put | | 328.00000 | 335 | 18.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Call | | 422.00000 | 400 | 18.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.55 | Put | | 303.00000 | 309 | 18.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Call | | 448.00000 | 425 | 18.57 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.50 | Put | | 279.00000 | 284 | 18.57 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Call | | 563.00000 | 539 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.30 | Put | | 194.00000 | 197 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Call | | 595.00000 | 570 | 18.17 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.25 | Put | | 176.00000 | 179 | 18.17 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Call | | 132.00000 | 117 | 20.90 | 0.00 | 0 | 100.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Put | | 962.00000 | 976 | 20.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Call | | 662.00000 | 636 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Put | | 143.00000 | 145 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Call | | 697.00000 | 671 | 17.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.10 | Put | | 128.00000 | 129 | 17.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.00 | Call | | 771.00000 | 743 | 17.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.00 | Put | | 101.00000 | 102 | 17.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Call | | 533.00000 | 509 | 18.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Put | | 213.00000 | 217 | 18.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Call | | 475.00000 | 452 | 18.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Put | | 256.00000 | 261 | 18.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Call | | 475.00000 | 452 | 18.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.45 | Put | | 256.00000 | 261 | 18.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 503.00000 | 480 | 18.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 234.00000 | 238 | 18.41 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 11.35 | Call | | | 533.00000 | 509 | 18.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.35 | Put | | | 213.00000 | 217 | 18.33 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Call | | | 312.00000 | 293 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.80 | Put | | | 443.00000 | 451 | 19.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Call | | | 294.00000 | 275 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Put | | | 475.00000 | 483 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Call | | | 332.00000 | 312 | 19.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.75 | Put | | | 412.00000 | 420 | 19.05 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | | 277.00000 | 258 | 19.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | | 507.00000 | 516 | 19.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Call | | | 245.00000 | 226 | 19.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.00 | Put | | | 576.00000 | 585 | 19.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Call | | | 260.00000 | 242 | 19.55 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.95 | Put | | | 541.00000 | 550 | 19.55 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Call | | | 230.00000 | 212 | 19.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.05 | Put | | | 611.00000 | 621 | 19.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | | 217.00000 | 199 | 19.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | | 647.00000 | 657 | 19.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Call | | | 149.00000 | 133 | 20.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Put | | | 880.00000 | 892 | 20.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Call | | | 169.00000 | 152 | 20.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Put | | | 800.00000 | 811 | 20.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Call | | | 180.00000 | 163 | 20.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Put | | | 761.00000 | 772 | 20.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Call | | | 140.00000 | 125 | 20.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Put | | | 921.00000 | 934 | 20.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 116.00000 | 102 | 21.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 1,047.00000 | 1,061 | 21.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 110.00000 | 95 | 21.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | | 1,090.00000 | 1,104 | 21.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 91.00000 | 78 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 1,222.00000 | 1,237 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | | 71.00000 | 60 | 22.13 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | | 1,402.00000 | 1,419 | 22.13 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | | 56.00000 | 46 | 22.62 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | | 1,587.00000 | 1,605 | 22.62 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 60.00000 | 49 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,540.00000 | 1,558 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | | 60.00000 | 49 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | | 1,540.00000 | 1,558 | 22.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | | 40.00000 | 31 | 23.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | | 1,870.00000 | 1,890 | 23.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 37.00000 | 29 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,918.00000 | 1,938 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | | 42.00000 | 33 | 23.23 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | 1,823.00000 | 1,842 | 23.23 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 44.00000 | 35 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,775.00000 | 1,794 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 47.00000 | 38 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,728.00000 | 1,747 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 47.00000 | 38 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,728.00000 | 1,747 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Call | | 53.00000 | 43 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Put | | 1,634.00000 | 1,652 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | 32.00000 | 24 | 23.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | 2,062.00000 | 2,083 | 23.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 27.00000 | 21 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 2,207.00000 | 2,229 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 25.00000 | 20 | 24.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,256.00000 | 2,278 | 24.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 35.00000 | 27 | 23.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,966.00000 | 1,986 | 23.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 50.00000 | 40 | 22.86 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,681.00000 | 1,699 | 22.86 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 50.00000 | 40 | 22.86 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,681.00000 | 1,699 | 22.86 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 44.00000 | 35 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,775.00000 | 1,794 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 67.00000 | 56 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,448.00000 | 1,465 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | 30.00000 | 23 | 24.03 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | 2,110.00000 | 2,132 | 24.03 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 33.00000 | 26 | 23.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 2,014.00000 | 2,035 | 23.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 25.00000 | 20 | 24.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 2,256.00000 | 2,278 | 24.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | 24.00000 | 19 | 24.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | 2,305.00000 | 2,327 | 24.65 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | 23.00000 | 18 | 24.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | 2,353.00000 | 2,376 | 24.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 20.00000 | 16 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,451.00000 | 2,475 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 28.00000 | 22 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,159.00000 | 2,181 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 63.00000 | 52 | 22.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 1,494.00000 | 1,511 | 22.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | 18.00000 | 14 | 25.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | 2,549.00000 | 2,573 | 25.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | 10.00000 | 8 | 27.43 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | 3,190.00000 | 3,217 | 27.43 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | 28.00000 | 22 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | 2,159.00000 | 2,181 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | 20.00000 | 16 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | 2,451.00000 | 2,475 | 25.11 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | 17.00000 | 13 | 25.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | 2,647.00000 | 2,672 | 25.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | 15.00000 | 12 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | 2,746.00000 | 2,771 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | 14.00000 | 11 | 26.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | 2,844.00000 | 2,869 | 26.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | 12.00000 | 10 | 26.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | 2,943.00000 | 2,969 | 26.66 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 35.00000 | 27 | 23.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,966.00000 | 1,986 | 23.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | 17.00000 | 13 | 25.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | 2,647.00000 | 2,672 | 25.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | 15.00000 | 12 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | 2,746.00000 | 2,771 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | 103.00000 | 89 | 21.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | 1,134.00000 | 1,148 | 21.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | 91.00000 | 78 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | 1,222.00000 | 1,237 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | 81.00000 | 68 | 21.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | 1,311.00000 | 1,327 | 21.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | 37.00000 | 29 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | 1,918.00000 | 1,938 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | 22.00000 | 17 | 24.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | 2,402.00000 | 2,425 | 24.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | 19.00000 | 15 | 25.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | 2,500.00000 | 2,524 | 25.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | 18.00000 | 14 | 25.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | 2,598.00000 | 2,622 | 25.58 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 63.00000 | 52 | 22.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 1,494.00000 | 1,511 | 22.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | 81.00000 | 68 | 21.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | 1,311.00000 | 1,327 | 21.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | 86.00000 | 73 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | 1,266.00000 | 1,282 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Call | | 76.00000 | 64 | 22.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Put | | 1,356.00000 | 1,373 | 22.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 27.00000 | 21 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 2,207.00000 | 2,229 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 67.00000 | 56 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,448.00000 | 1,465 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 33.00000 | 26 | 23.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | | 2,014.00000 | 2,035 | 23.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Call | | | 97.00000 | 83 | 21.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Put | | | 1,177.00000 | 1,192 | 21.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 116.00000 | 102 | 21.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 1,047.00000 | 1,061 | 21.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | | 159.00000 | 143 | 20.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | | 839.00000 | 851 | 20.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Call | | | 124.00000 | 109 | 21.02 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Put | | | 1,005.00000 | 1,018 | 21.02 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | | 204.00000 | 186 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | | 684.00000 | 695 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | | 159.00000 | 143 | 20.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | | 839.00000 | 851 | 20.53 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | | 86.00000 | 73 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | | 1,266.00000 | 1,282 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | | 217.00000 | 199 | 19.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | | 647.00000 | 657 | 19.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Call | | | 191.00000 | 174 | 20.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Put | | | 722.00000 | 733 | 20.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | | 204.00000 | 186 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | | 684.00000 | 695 | 20.04 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 110.00000 | 95 | 21.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | | 1,090.00000 | 1,104 | 21.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Call | | | 5,269.00000 | 5,241 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.40 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Call | | | 3,769.00000 | 3,741 | 19.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.90 | Put | | | 0.00000 | 0 | 19.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Call | | | 2,274.00000 | 2,244 | 21.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.40 | Put | | | 4.00000 | 3 | 21.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Call | | | 848.00000 | 820 | 17.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.90 | Put | | | 79.00000 | 79 | 17.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Call | | | 6.00000 | 5 | 29.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.40 | Put | | | 3,737.00000 | 3,764 | 29.14 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Call | | | 1.00000 | 1 | 30.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.90 | Put | | | 5,232.00000 | 5,260 | 30.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Call | | | 0.00000 | 0 | 29.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.40 | Put | | | 6,731.00000 | 6,759 | 29.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Call | | | 5,569.00000 | 5,541 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 6.10 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Call | | | 4,069.00000 | 4,041 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Call | | | 2,571.00000 | 2,542 | 20.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.10 | Put | | | 2.00000 | 0 | 20.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Call | | | 1,105.00000 | 1,077 | 17.49 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.60 | Put | | | 36.00000 | 35 | 17.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 15.10 | Call | | 8.00000 | 6 | 28.21 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.10 | Put | | 3,438.00000 | 3,465 | 28.21 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Call | | 2.00000 | 1 | 30.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.60 | Put | | 4,932.00000 | 4,960 | 30.59 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Call | | 0.00000 | 0 | 30.23 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 18.10 | Put | | 6,431.00000 | 6,459 | 30.23 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Call | | 5,719.00000 | 5,691 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 5.95 | Put | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Call | | 4,219.00000 | 4,191 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.45 | Put | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Call | | 2,720.00000 | 2,691 | 19.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.95 | Put | | 1.00000 | 0 | 19.95 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Call | | 1,248.00000 | 1,219 | 18.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.45 | Put | | 28.00000 | 28 | 18.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Call | | 9.00000 | 7 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.95 | Put | | 3,290.00000 | 3,316 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Call | | 2.00000 | 1 | 30.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 16.45 | Put | | 4,783.00000 | 4,810 | 30.48 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Call | | 0.00000 | 0 | 30.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.95 | Put | | 6,281.00000 | 6,309 | 30.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Call | | 628.00000 | 602 | 18.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.20 | Put | | 159.00000 | 161 | 18.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Call | | 503.00000 | 480 | 18.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.40 | Put | | 234.00000 | 238 | 18.41 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Call | | 277.00000 | 258 | 19.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.90 | Put | | 507.00000 | 516 | 19.42 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Call | | 397.00000 | 376 | 18.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.60 | Put | | 328.00000 | 335 | 18.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Call | | 662.00000 | 636 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.15 | Put | | 143.00000 | 145 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Call | | 294.00000 | 275 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.85 | Put | | 475.00000 | 483 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.05 | Call | | 733.00000 | 706 | 17.84 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.05 | Put | | 114.00000 | 115 | 17.84 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Call | | 373.00000 | 353 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 11.65 | Put | | 354.00000 | 362 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.95 | Call | | 809.00000 | 781 | 17.68 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.95 | Put | | 90.00000 | 90 | 17.68 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.75 | Call | | 972.00000 | 943 | 17.36 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.75 | Put | | 52.00000 | 52 | 17.36 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.85 | Call | | 888.00000 | 861 | 17.52 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.85 | Put | | 69.00000 | 69 | 17.52 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.70 | Call | | 1,014.00000 | 986 | 17.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.70 | Put | | 45.00000 | 45 | 17.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.80 | Call | | 930.00000 | 901 | 17.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 10.80 | Put | | | 60.00000 | 60 | 17.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.00 | Call | | | 4,669.00000 | 4,641 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.00 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.00 | Call | | | 3,669.00000 | 3,641 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.00 | Put | | | 0.00000 | 0 | 19.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.00 | Call | | | 2,671.00000 | 2,641 | 20.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.00 | Put | | | 1.00000 | 0 | 20.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.00 | Call | | | 1,684.00000 | 1,655 | 20.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.00 | Put | | | 14.00000 | 14 | 20.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.00 | Call | | | 9.00000 | 7 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.00 | Put | | | 3,339.00000 | 3,366 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.00 | Call | | | 1.00000 | 1 | 30.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.00 | Put | | | 5,332.00000 | 5,359 | 30.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.00 | Call | | | 0.00000 | 0 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.00 | Put | | | 7,331.00000 | 7,359 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.15 | Call | | | 4,519.00000 | 4,491 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.15 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.15 | Call | | | 3,519.00000 | 3,491 | 19.52 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.15 | Put | | | 0.00000 | 0 | 19.52 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.15 | Call | | | 2,521.00000 | 2,492 | 20.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.15 | Put | | | 2.00000 | 1 | 20.80 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.15 | Call | | | 1,537.00000 | 1,509 | 20.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.15 | Put | | | 18.00000 | 17 | 20.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.15 | Call | | | 8.00000 | 6 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.15 | Put | | | 3,488.00000 | 3,515 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.15 | Call | | | 1.00000 | 1 | 30.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.15 | Put | | | 5,481.00000 | 5,509 | 30.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.15 | Call | | | 0.00000 | 0 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.15 | Put | | | 7,481.00000 | 7,509 | 27.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.25 | Call | | | 4,419.00000 | 4,391 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.25 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.25 | Call | | | 3,419.00000 | 3,391 | 19.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.25 | Put | | | 0.00000 | 0 | 19.35 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.25 | Call | | | 2,422.00000 | 2,392 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.25 | Put | | | 3.00000 | 1 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.25 | Call | | | 1,440.00000 | 1,412 | 19.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.25 | Put | | | 21.00000 | 20 | 19.50 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.25 | Call | | | 7.00000 | 6 | 28.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.25 | Put | | | 3,588.00000 | 3,614 | 28.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.25 | Call | | | 1.00000 | 0 | 31.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.25 | Put | | | 5,581.00000 | 5,609 | 31.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.25 | Call | | | 0.00000 | 0 | 27.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.25 | Put | | | 7,581.00000 | 7,609 | 27.38 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.30 | Call | | | 4,369.00000 | 4,341 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.30 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 8.30 | Call | | | 3,369.00000 | 3,341 | 19.26 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.30 | Put | | | 0.00000 | 0 | 19.26 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.30 | Call | | | 2,373.00000 | 2,343 | 21.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.30 | Put | | | 3.00000 | 2 | 21.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.30 | Call | | | 1,392.00000 | 1,363 | 19.21 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.30 | Put | | | 23.00000 | 22 | 19.21 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.30 | Call | | | 7.00000 | 5 | 28.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.30 | Put | | | 3,637.00000 | 3,664 | 28.83 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.30 | Call | | | 1.00000 | 0 | 31.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.30 | Put | | | 5,631.00000 | 5,659 | 31.09 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.30 | Call | | | 0.00000 | 0 | 27.26 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.30 | Put | | | 7,631.00000 | 7,659 | 27.26 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.50 | Call | | | 4,169.00000 | 4,141 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.50 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.50 | Call | | | 3,170.00000 | 3,141 | 18.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.50 | Put | | | 0.00000 | 0 | 18.92 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.50 | Call | | | 2,175.00000 | 2,145 | 22.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.50 | Put | | | 6.00000 | 4 | 22.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.50 | Call | | | 1,200.00000 | 1,171 | 18.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.50 | Put | | | 31.00000 | 30 | 18.06 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.50 | Call | | | 6.00000 | 5 | 29.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.50 | Put | | | 3,836.00000 | 3,863 | 29.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.50 | Call | | | 1.00000 | 0 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.50 | Put | | | 5,831.00000 | 5,859 | 31.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.50 | Call | | | 0.00000 | 0 | 26.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.50 | Put | | | 7,831.00000 | 7,859 | 26.76 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.55 | Call | | | 4,119.00000 | 4,091 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.55 | Put | | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.55 | Call | | | 3,120.00000 | 3,091 | 18.84 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.55 | Put | | | 0.00000 | 0 | 18.84 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.55 | Call | | | 2,126.00000 | 2,097 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.55 | Put | | | 7.00000 | 5 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.55 | Call | | | 1,152.00000 | 1,124 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.55 | Put | | | 33.00000 | 33 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.55 | Call | | | 5.00000 | 5 | 29.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.55 | Put | | | 3,886.00000 | 3,913 | 29.60 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.55 | Call | | | 1.00000 | 0 | 31.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.55 | Put | | | 5,881.00000 | 5,909 | 31.27 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.55 | Call | | | 0.00000 | 0 | 26.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.55 | Put | | | 7,881.00000 | 7,909 | 26.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.60 | Call | | | 3,070.00000 | 3,041 | 18.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.60 | Put | | | 0.00000 | 0 | 18.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.60 | Call | | | 2,077.00000 | 2,048 | 22.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.60 | Put | | | 8.00000 | 7 | 22.72 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.60 | Call | | | 5.00000 | 4 | 29.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 15.60 | Put | | 3,936.00000 | 3,963 | 29.75 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.60 | Call | | 1.00000 | 0 | 31.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.60 | Put | | 5,931.00000 | 5,959 | 31.31 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.60 | Call | | 0.00000 | 0 | 26.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.60 | Put | | 7,931.00000 | 7,959 | 26.51 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.70 | Call | | 3,969.00000 | 3,941 | 20.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.70 | Put | | 0.00000 | 0 | 20.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.70 | Call | | 2,970.00000 | 2,941 | 18.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.70 | Put | | 0.00000 | 0 | 18.88 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.70 | Call | | 1,979.00000 | 1,950 | 22.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.70 | Put | | 9.00000 | 9 | 22.64 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.70 | Call | | 5.00000 | 4 | 29.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.70 | Put | | 4,035.00000 | 4,063 | 29.94 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.70 | Call | | 0.00000 | 0 | 31.22 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.70 | Put | | 6,031.00000 | 6,059 | 31.22 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.70 | Call | | 0.00000 | 0 | 26.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.70 | Put | | 8,031.00000 | 8,059 | 26.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.65 | Call | | 0.00000 | 3,991 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 7.65 | Put | | 0.00000 | 0 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.65 | Call | | 0.00000 | 2,991 | 18.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 8.65 | Put | | 0.00000 | 0 | 18.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.65 | Call | | 0.00000 | 2,000 | 22.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 9.65 | Put | | 0.00000 | 8 | 22.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.65 | Call | | 0.00000 | 1,030 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 10.65 | Put | | 0.00000 | 38 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.65 | Call | | 0.00000 | 4 | 29.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 15.65 | Put | | 0.00000 | 4,013 | 29.91 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.65 | Call | | 0.00000 | 0 | 31.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 17.65 | Put | | 0.00000 | 6,009 | 31.34 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.65 | Call | | 0.00000 | 0 | 26.39 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 19.65 | Put | | 0.00000 | 8,009 | 26.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 11.84140 | 11.87050 | | 19.30 | 0.00 | 0 | 11,511.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Call | | 604.00000 | 584 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Put | | 584.00000 | 593 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Call | | 585.00000 | 565 | 19.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Put | | 615.00000 | 624 | 19.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Call | | 625.00000 | 605 | 19.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Put | | 555.00000 | 563 | 19.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Call | | 647.00000 | 626 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Put | | 527.00000 | 535 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Call | | 670.00000 | 648 | 18.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Put | | 499.00000 | 507 | 18.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.50 | Call | | 767.00000 | 744 | 18.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.50 | Put | | 397.00000 | 403 | 18.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.40 | Call | | 821.00000 | 797 | 18.33 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.40 | Put | | | 350.00000 | 355 | 18.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.30 | Call | | | 877.00000 | 853 | 18.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.30 | Put | | | 307.00000 | 311 | 18.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.20 | Call | | | 937.00000 | 912 | 17.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.20 | Put | | | 267.00000 | 270 | 17.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Call | | | 742.00000 | 719 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Put | | | 421.00000 | 428 | 18.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.60 | Call | | | 717.00000 | 695 | 18.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.60 | Put | | | 447.00000 | 453 | 18.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Call | | | 693.00000 | 671 | 18.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Put | | | 473.00000 | 480 | 18.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | | 483.00000 | 465 | 20.31 | 0.00 | 0 | 13,387.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 812.00000 | 824 | 20.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Call | | | 116.00000 | 106 | 25.64 | 0.00 | 0 | 12,452.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Put | | | 2,845.00000 | 2,865 | 25.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.00 | Call | | | 549.00000 | 529 | 19.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.00 | Put | | | 678.00000 | 688 | 19.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Call | | | 531.00000 | 512 | 19.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Put | | | 711.00000 | 721 | 19.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Call | | | 515.00000 | 496 | 20.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Put | | | 744.00000 | 754 | 20.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Call | | | 566.00000 | 547 | 19.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Put | | | 646.00000 | 655 | 19.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Call | | | 498.00000 | 480 | 20.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Put | | | 778.00000 | 789 | 20.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Call | | | 468.00000 | 450 | 20.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Put | | | 848.00000 | 859 | 20.45 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | | 389.00000 | 373 | 21.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | | 1,069.00000 | 1,082 | 21.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Call | | | 413.00000 | 397 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Put | | | 993.00000 | 1,006 | 21.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 426.00000 | 410 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 956.00000 | 968 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 366.00000 | 351 | 21.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,146.00000 | 1,160 | 21.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Call | | | 356.00000 | 341 | 21.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Put | | | 1,185.00000 | 1,199 | 21.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | | 345.00000 | 331 | 21.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | | 1,225.00000 | 1,239 | 21.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | | 336.00000 | 321 | 22.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | | 1,265.00000 | 1,280 | 22.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | | 299.00000 | 286 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | | 1,429.00000 | 1,444 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | | 268.00000 | 255 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | | 1,598.00000 | 1,614 | 23.19 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 241.00000 | 229 | 23.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,771.00000 | 1,788 | 23.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 254.00000 | 242 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,684.00000 | 1,700 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 247.00000 | 235 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,727.00000 | 1,744 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 247.00000 | 235 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,727.00000 | 1,744 | 23.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 212.00000 | 201 | 24.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 1,992.00000 | 2,010 | 24.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | | 207.00000 | 196 | 24.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Put | | | 2,037.00000 | 2,055 | 24.63 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 218.00000 | 207 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 1,947.00000 | 1,965 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 223.00000 | 212 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 1,903.00000 | 1,921 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | | 229.00000 | 218 | 24.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | | 1,858.00000 | 1,876 | 24.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 223.00000 | 212 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 1,903.00000 | 1,921 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | | 235.00000 | 223 | 23.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | | 1,814.00000 | 1,832 | 23.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 193.00000 | 183 | 25.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,172.00000 | 2,191 | 25.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | | 261.00000 | 248 | 23.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | | 1,640.00000 | 1,657 | 23.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | | 98.00000 | 89 | 25.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | | 3,077.00000 | 3,097 | 25.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | | 202.00000 | 192 | 24.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | | 2,082.00000 | 2,100 | 24.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Call | | | 180.00000 | 170 | 25.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | | 2,260.00000 | 2,279 | 25.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 168.00000 | 158 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,348.00000 | 2,367 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | | 157.00000 | 147 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | | 2,437.00000 | 2,456 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | | 147.00000 | 137 | 25.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | | 2,526.00000 | 2,546 | 25.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 254.00000 | 242 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,684.00000 | 1,700 | 23.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 241.00000 | 229 | 23.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,771.00000 | 1,788 | 23.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 197.00000 | 187 | 24.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,127.00000 | 2,146 | 24.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 186.00000 | 176 | 25.10 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | 2,216.00000 | 2,235 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | 174.00000 | 164 | 25.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | 2,304.00000 | 2,323 | 25.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | 291.00000 | 278 | 22.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | 1,471.00000 | 1,486 | 22.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | 275.00000 | 263 | 23.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | 1,555.00000 | 1,571 | 23.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | 212.00000 | 201 | 24.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | 1,992.00000 | 2,010 | 24.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | 275.00000 | 263 | 23.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | 1,555.00000 | 1,571 | 23.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | 193.00000 | 183 | 25.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | 2,172.00000 | 2,191 | 25.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | 283.00000 | 270 | 22.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | 1,513.00000 | 1,529 | 22.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | 197.00000 | 187 | 24.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | 2,127.00000 | 2,146 | 24.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | 186.00000 | 176 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | 2,216.00000 | 2,235 | 25.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | 163.00000 | 153 | 25.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | 2,392.00000 | 2,411 | 25.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | 168.00000 | 158 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | 2,348.00000 | 2,367 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | 308.00000 | 294 | 22.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | 1,387.00000 | 1,403 | 22.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | 317.00000 | 303 | 22.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | 1,346.00000 | 1,361 | 22.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | 283.00000 | 270 | 22.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | 1,513.00000 | 1,529 | 22.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | 218.00000 | 207 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,947.00000 | 1,965 | 24.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | 317.00000 | 303 | 22.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | 1,346.00000 | 1,361 | 22.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | 326.00000 | 312 | 22.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | 1,305.00000 | 1,320 | 22.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | 291.00000 | 278 | 22.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | 1,471.00000 | 1,486 | 22.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Call | | 401.00000 | 385 | 21.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Put | | 1,031.00000 | 1,043 | 21.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | 378.00000 | 362 | 21.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | 1,107.00000 | 1,120 | 21.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Call | | 440.00000 | 423 | 20.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Put | | 919.00000 | 931 | 20.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | 366.00000 | 351 | 21.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | 1,146.00000 | 1,160 | 21.60 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.30 | Call | | | 454.00000 | 436 | 20.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Put | | | 883.00000 | 895 | 20.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 426.00000 | 410 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 956.00000 | 968 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 378.00000 | 362 | 21.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 1,107.00000 | 1,120 | 21.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1,337.00000 | 1,309 | 17.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Put | | | 116.00000 | 117 | 17.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Call | | | 968.00000 | 943 | 17.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Put | | | 248.00000 | 251 | 17.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Call | | | 112.00000 | 103 | 25.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Put | | | 2,891.00000 | 2,911 | 25.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Call | | | 1,509.00000 | 1,480 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Put | | | 88.00000 | 89 | 17.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Call | | | 1,101.00000 | 1,074 | 17.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Put | | | 180.00000 | 183 | 17.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Call | | | 794.00000 | 770 | 18.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Put | | | 373.00000 | 379 | 18.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Call | | | 105.00000 | 95 | 25.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Put | | | 2,984.00000 | 3,004 | 25.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Call | | | 2,348.00000 | 2,318 | 19.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Put | | | 27.00000 | 26 | 19.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Call | | | 1,033.00000 | 1,007 | 17.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Put | | | 212.00000 | 215 | 17.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Call | | | 61.00000 | 54 | 26.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Put | | | 3,741.00000 | 3,762 | 26.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Call | | | 24.00000 | 22 | 28.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Put | | | 5,204.00000 | 5,230 | 28.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Call | | | 11.00000 | 10 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Put | | | 6,690.00000 | 6,718 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Call | | | 2,641.00000 | 2,611 | 21.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Put | | | 21.00000 | 20 | 21.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Call | | | 1,254.00000 | 1,226 | 17.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Put | | | 133.00000 | 134 | 17.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Call | | | 75.00000 | 66 | 26.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Put | | | 3,454.00000 | 3,475 | 26.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Call | | | 29.00000 | 26 | 27.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Put | | | 4,909.00000 | 4,934 | 27.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Call | | | 12.00000 | 12 | 29.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Put | | | 6,392.00000 | 6,420 | 29.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | | 483.00000 | 465 | 20.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 812.00000 | 824 | 20.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Call | | | 2,789.00000 | 2,759 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Put | | | 18.00000 | 18 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Call | | | 1,379.00000 | 1,351 | 17.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 10.60 | Put | | | 109.00000 | 109 | 17.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Call | | | 83.00000 | 74 | 26.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Put | | | 3,312.00000 | 3,333 | 26.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Call | | | 32.00000 | 28 | 27.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Put | | | 4,761.00000 | 4,786 | 27.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Call | | | 14.00000 | 13 | 29.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Put | | | 6,243.00000 | 6,271 | 29.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Call | | | 4,075.00000 | 4,045 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Put | | | 4.00000 | 4 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Call | | | 3,084.00000 | 3,055 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Put | | | 14.00000 | 13 | 23.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Call | | | 2,104.00000 | 2,075 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Put | | | 34.00000 | 33 | 18.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,213.00000 | 1,185 | 17.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Put | | | 142.00000 | 144 | 17.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Call | | | 101.00000 | 92 | 25.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Put | | | 3,031.00000 | 3,051 | 25.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Call | | | 52.00000 | 45 | 26.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Put | | | 3,982.00000 | 4,003 | 26.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Call | | | 4,174.00000 | 4,145 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Put | | | 3.00000 | 3 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Call | | | 3,183.00000 | 3,153 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Put | | | 12.00000 | 12 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Call | | | 2,202.00000 | 2,172 | 19.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Put | | | 31.00000 | 30 | 19.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Call | | | 1,295.00000 | 1,267 | 17.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Put | | | 124.00000 | 126 | 17.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Call | | | 108.00000 | 99 | 25.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Put | | | 2,938.00000 | 2,957 | 25.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Call | | | 56.00000 | 48 | 26.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Put | | | 3,885.00000 | 3,907 | 26.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Call | | | 4,223.00000 | 4,194 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Put | | | 3.00000 | 3 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Call | | | 3,232.00000 | 3,203 | 23.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Put | | | 12.00000 | 11 | 23.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Call | | | 2,250.00000 | 2,220 | 19.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Put | | | 30.00000 | 29 | 19.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Call | | | 57.00000 | 50 | 26.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Put | | | 3,837.00000 | 3,858 | 26.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Call | | | 3,976.00000 | 3,946 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Put | | | 5.00000 | 5 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Call | | | 2,986.00000 | 2,956 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Put | | | 15.00000 | 15 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Call | | | 2,009.00000 | 1,979 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Put | | | 39.00000 | 38 | 18.53 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 10.90 | Call | | | 1,136.00000 | 1,109 | 17.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Put | | | 166.00000 | 168 | 17.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Call | | | 94.00000 | 86 | 25.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Put | | | 3,124.00000 | 3,144 | 25.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Call | | | 49.00000 | 42 | 26.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Put | | | 4,078.00000 | 4,100 | 26.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.00 | Call | | | 3,876.00000 | 3,847 | 25.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.00 | Put | | | 6.00000 | 5 | 25.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.00 | Call | | | 2,887.00000 | 2,857 | 22.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.00 | Put | | | 16.00000 | 16 | 22.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.00 | Call | | | 1,916.00000 | 1,886 | 18.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.00 | Put | | | 45.00000 | 45 | 18.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.00 | Call | | | 1,067.00000 | 1,040 | 17.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.00 | Put | | | 196.00000 | 199 | 17.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.00 | Call | | | 88.00000 | 80 | 25.96 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.00 | Put | | | 3,218.00000 | 3,238 | 25.96 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.00 | Call | | | 46.00000 | 39 | 26.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.00 | Put | | | 4,175.00000 | 4,198 | 26.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.10 | Call | | | 3,777.00000 | 3,747 | 25.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.10 | Put | | | 6.00000 | 6 | 25.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.10 | Call | | | 1,823.00000 | 1,794 | 18.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.10 | Put | | | 53.00000 | 52 | 18.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.10 | Call | | | 1,000.00000 | 974 | 17.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.10 | Put | | | 230.00000 | 233 | 17.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.10 | Call | | | 43.00000 | 37 | 26.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.10 | Put | | | 4,273.00000 | 4,296 | 26.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.05 | Call | | | 3,827.00000 | 3,797 | 25.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.05 | Put | | | 6.00000 | 6 | 25.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.05 | Call | | | 2,838.00000 | 2,808 | 22.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.05 | Put | | | 17.00000 | 17 | 22.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.05 | Call | | | 1,869.00000 | 1,840 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.05 | Put | | | 49.00000 | 48 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.05 | Call | | | 85.00000 | 77 | 25.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.05 | Put | | | 3,265.00000 | 3,285 | 25.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.05 | Call | | | 44.00000 | 38 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.05 | Put | | | 4,224.00000 | 4,247 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.85 | Call | | | 4,025.00000 | 3,996 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.85 | Put | | | 5.00000 | 4 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.85 | Call | | | 3,035.00000 | 3,005 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.85 | Put | | | 14.00000 | 14 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.85 | Call | | | 2,056.00000 | 2,026 | 18.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.85 | Put | | | 36.00000 | 35 | 18.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.85 | Call | | | 1,172.00000 | 1,145 | 17.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.85 | Put | | | 152.00000 | 153 | 17.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.85 | Call | | | 50.00000 | 43 | 26.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 15.85 | Put | | | 4,030.00000 | 4,052 | 26.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.75 | Call | | | 4,124.00000 | 4,095 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.75 | Put | | | 4.00000 | 4 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.75 | Call | | | 3,133.00000 | 3,104 | 23.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.75 | Put | | | 13.00000 | 12 | 23.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.75 | Call | | | 2,153.00000 | 2,123 | 19.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.75 | Put | | | 32.00000 | 32 | 19.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.75 | Call | | | 54.00000 | 46 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.75 | Put | | | 3,933.00000 | 3,955 | 26.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Call | | | 4,273.00000 | 4,244 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Put | | | 3.00000 | 2 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.60 | Call | | | 3,282.00000 | 3,252 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.60 | Put | | | 11.00000 | 11 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.60 | Call | | | 2,299.00000 | 2,269 | 19.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.60 | Put | | | 28.00000 | 28 | 19.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.60 | Call | | | 59.00000 | 52 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.60 | Put | | | 3,789.00000 | 3,810 | 26.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Call | | | 4,273.00000 | 4,244 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Put | | | 3.00000 | 2 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.50 | Call | | | 4,373.00000 | 4,343 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.50 | Put | | | 2.00000 | 2 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.50 | Call | | | 3,380.00000 | 3,351 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.50 | Put | | | 10.00000 | 9 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.50 | Call | | | 2,396.00000 | 2,367 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.50 | Put | | | 26.00000 | 25 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.50 | Call | | | 1,465.00000 | 1,436 | 17.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.50 | Put | | | 95.00000 | 95 | 17.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.50 | Call | | | 124.00000 | 114 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.50 | Put | | | 2,753.00000 | 2,773 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.50 | Call | | | 63.00000 | 55 | 26.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.50 | Put | | | 3,693.00000 | 3,714 | 26.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.30 | Call | | | 4,572.00000 | 4,543 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.30 | Put | | | 1.00000 | 1 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.30 | Call | | | 3,578.00000 | 3,549 | 24.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.30 | Put | | | 8.00000 | 8 | 24.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.30 | Call | | | 2,592.00000 | 2,562 | 20.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.30 | Put | | | 22.00000 | 21 | 20.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.30 | Call | | | 1,642.00000 | 1,612 | 17.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.30 | Put | | | 71.00000 | 71 | 17.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.30 | Call | | | 142.00000 | 132 | 25.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.30 | Put | | | 2,571.00000 | 2,591 | 25.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.30 | Call | | | 72.00000 | 64 | 26.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.30 | Put | | | 3,502.00000 | 3,523 | 26.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.20 | Call | | | 4,671.00000 | 4,642 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.20 | Put | | | 1.00000 | 1 | 26.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 8.20 | Call | | | 3,678.00000 | 3,648 | 25.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.20 | Put | | | 7.00000 | 7 | 25.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.20 | Call | | | 2,690.00000 | 2,661 | 21.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.20 | Put | | | 20.00000 | 19 | 21.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.20 | Call | | | 1,732.00000 | 1,703 | 18.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.20 | Put | | | 61.00000 | 61 | 18.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.20 | Call | | | 152.00000 | 142 | 25.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.20 | Put | | | 2,481.00000 | 2,501 | 25.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.20 | Call | | | 77.00000 | 69 | 26.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.20 | Put | | | 3,407.00000 | 3,427 | 26.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.20 | Call | | | 22.00000 | 20 | 28.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.20 | Put | | | 5,352.00000 | 5,379 | 28.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.20 | Call | | | 8.00000 | 7 | 30.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.20 | Put | | | 7,337.00000 | 7,365 | 30.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.30 | Call | | | 21.00000 | 19 | 28.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.30 | Put | | | 5,451.00000 | 5,478 | 28.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.30 | Call | | | 7.00000 | 6 | 30.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.30 | Put | | | 7,437.00000 | 7,465 | 30.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.40 | Call | | | 4,472.00000 | 4,443 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.40 | Put | | | 2.00000 | 1 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.40 | Call | | | 3,479.00000 | 3,450 | 24.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.40 | Put | | | 9.00000 | 8 | 24.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.40 | Call | | | 2,494.00000 | 2,464 | 20.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.40 | Put | | | 24.00000 | 23 | 20.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.40 | Call | | | 1,553.00000 | 1,524 | 17.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.40 | Put | | | 82.00000 | 82 | 17.80 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.40 | Call | | | 68.00000 | 60 | 26.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.40 | Put | | | 3,597.00000 | 3,618 | 26.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.40 | Call | | | 20.00000 | 18 | 28.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.40 | Put | | | 5,549.00000 | 5,577 | 28.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.40 | Call | | | 7.00000 | 6 | 30.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.40 | Put | | | 7,536.00000 | 7,565 | 30.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.50 | Call | | | 19.00000 | 17 | 28.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.50 | Put | | | 5,648.00000 | 5,676 | 28.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.50 | Call | | | 6.00000 | 6 | 30.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.50 | Put | | | 7,636.00000 | 7,664 | 30.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.65 | Call | | | 17.00000 | 16 | 29.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.65 | Put | | | 5,797.00000 | 5,825 | 29.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.65 | Call | | | 6.00000 | 5 | 30.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.65 | Put | | | 7,785.00000 | 7,814 | 30.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.75 | Call | | | 16.00000 | 15 | 29.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.75 | Put | | | 5,896.00000 | 5,924 | 29.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.75 | Call | | | 6.00000 | 5 | 31.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.75 | Put | | | 7,885.00000 | 7,914 | 31.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.90 | Call | | | 15.00000 | 14 | 29.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 17.90 | Put | | 6,045.00000 | 6,073 | 29.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.90 | Call | | 5.00000 | 5 | 31.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.90 | Put | | 8,035.00000 | 8,063 | 31.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.85 | Call | | 0.00000 | 15 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.85 | Put | | 0.00000 | 6,023 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.85 | Call | | 0.00000 | 5 | 31.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.85 | Put | | 0.00000 | 8,013 | 31.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | | | 12.04100 | 12.07060 | | 19.47 | 0.00 | 0 | 86.00 |
| € / R On 15/03/2010 Currency Future | 12.05 | Call | | 780.00000 | 758 | 19.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.05 | Put | | 759.00000 | 767 | 19.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.10 | Call | | 761.00000 | 740 | 19.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.10 | Put | | 791.00000 | 799 | 19.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.00 | Call | | 800.00000 | 778 | 19.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.00 | Put | | 729.00000 | 737 | 19.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.95 | Call | | 821.00000 | 798 | 19.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.95 | Put | | 700.00000 | 707 | 19.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.85 | Call | | 863.00000 | 840 | 19.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.85 | Put | | 643.00000 | 649 | 19.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Call | | 931.00000 | 907 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Put | | 561.00000 | 566 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Call | | 931.00000 | 907 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Put | | 561.00000 | 566 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.60 | Call | | 980.00000 | 954 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.60 | Put | | 509.00000 | 513 | 18.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.50 | Call | | 1,031.00000 | 1,005 | 18.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.50 | Put | | 461.00000 | 464 | 18.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.35 | Call | | 1,113.00000 | 1,085 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.35 | Put | | 392.00000 | 394 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.80 | Call | | 885.00000 | 861 | 18.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.80 | Put | | 615.00000 | 620 | 18.95 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.90 | Call | | 842.00000 | 818 | 19.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.90 | Put | | 671.00000 | 677 | 19.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.75 | Call | | 908.00000 | 884 | 18.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.75 | Put | | 588.00000 | 593 | 18.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.15 | Call | | 743.00000 | 722 | 19.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.15 | Put | | 823.00000 | 831 | 19.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.20 | Call | | 726.00000 | 705 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.20 | Put | | 855.00000 | 864 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.25 | Call | | 709.00000 | 688 | 19.96 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.25 | Put | | 888.00000 | 897 | 19.96 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.25 | Call | | 3,836.00000 | 3,806 | 22.87 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.25 | Put | | 15.00000 | 15 | 22.87 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.25 | Call | | 2,855.00000 | 2,824 | 19.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.25 | Put | | 34.00000 | 33 | 19.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.25 | Call | | 1,904.00000 | 1,873 | 16.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 10.25 | Put | | 83.00000 | 82 | 16.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.25 | Call | | 1,170.00000 | 1,142 | 17.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.25 | Put | | 350.00000 | 351 | 17.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.25 | Call | | 453.00000 | 438 | 22.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.25 | Put | | 1,632.00000 | 1,647 | 22.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.25 | Call | | 304.00000 | 293 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.25 | Put | | 2,483.00000 | 2,502 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.25 | Call | | 199.00000 | 191 | 25.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.25 | Put | | 3,378.00000 | 3,400 | 25.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.25 | Call | | 133.00000 | 126 | 27.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.25 | Put | | 4,312.00000 | 4,335 | 27.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.20 | Call | | 3,885.00000 | 3,855 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.20 | Put | | 15.00000 | 14 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.20 | Call | | 2,904.00000 | 2,873 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.20 | Put | | 33.00000 | 32 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.20 | Call | | 1,947.00000 | 1,916 | 16.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.20 | Put | | 76.00000 | 75 | 16.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.20 | Call | | 1,200.00000 | 1,171 | 17.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.20 | Put | | 329.00000 | 330 | 17.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.20 | Call | | 462.00000 | 447 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.20 | Put | | 1,592.00000 | 1,606 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.20 | Call | | 311.00000 | 300 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.20 | Put | | 2,440.00000 | 2,459 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.20 | Call | | 203.00000 | 195 | 25.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.20 | Put | | 3,332.00000 | 3,354 | 25.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.20 | Call | | 136.00000 | 130 | 27.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.20 | Put | | 4,265.00000 | 4,289 | 27.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.10 | Call | | 3,984.00000 | 3,954 | 23.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.10 | Put | | 13.00000 | 13 | 23.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.10 | Call | | 3,002.00000 | 2,971 | 20.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.10 | Put | | 31.00000 | 30 | 20.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.10 | Call | | 2,034.00000 | 2,003 | 16.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.10 | Put | | 63.00000 | 62 | 16.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.10 | Call | | 1,262.00000 | 1,232 | 17.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.10 | Put | | 291.00000 | 291 | 17.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.10 | Call | | 482.00000 | 467 | 22.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.10 | Put | | 1,512.00000 | 1,526 | 22.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.10 | Call | | 325.00000 | 314 | 24.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.10 | Put | | 2,354.00000 | 2,373 | 24.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.10 | Call | | 211.00000 | 203 | 25.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.10 | Put | | 3,241.00000 | 3,262 | 25.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.10 | Call | | 143.00000 | 136 | 27.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.10 | Put | | 4,172.00000 | 4,195 | 27.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.05 | Call | | 4,033.00000 | 4,003 | 23.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.05 | Put | | 13.00000 | 12 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 9.05 | Call | | | 3,051.00000 | 3,020 | 20.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.05 | Put | | | 30.00000 | 29 | 20.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.05 | Call | | | 2,078.00000 | 2,047 | 16.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.05 | Put | | | 57.00000 | 56 | 16.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.05 | Call | | | 1,294.00000 | 1,264 | 17.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.05 | Put | | | 273.00000 | 273 | 17.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.05 | Call | | | 493.00000 | 477 | 21.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.05 | Put | | | 1,472.00000 | 1,486 | 21.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.05 | Call | | | 332.00000 | 321 | 24.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.05 | Put | | | 2,312.00000 | 2,330 | 24.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.05 | Call | | | 216.00000 | 208 | 25.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.05 | Put | | | 3,195.00000 | 3,217 | 25.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.05 | Call | | | 146.00000 | 140 | 27.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.05 | Put | | | 4,125.00000 | 4,149 | 27.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.15 | Call | | | 3,935.00000 | 3,904 | 23.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.15 | Put | | | 14.00000 | 13 | 23.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.15 | Call | | | 2,953.00000 | 2,922 | 19.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.15 | Put | | | 32.00000 | 31 | 19.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.15 | Call | | | 1,990.00000 | 1,959 | 16.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.15 | Put | | | 69.00000 | 68 | 16.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.15 | Call | | | 1,231.00000 | 1,202 | 17.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.15 | Put | | | 310.00000 | 311 | 17.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.15 | Call | | | 472.00000 | 457 | 22.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.15 | Put | | | 1,552.00000 | 1,566 | 22.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.15 | Call | | | 318.00000 | 307 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.15 | Put | | | 2,397.00000 | 2,416 | 24.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.15 | Call | | | 207.00000 | 199 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.15 | Put | | | 3,287.00000 | 3,308 | 25.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.15 | Call | | | 139.00000 | 133 | 27.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.15 | Put | | | 4,219.00000 | 4,242 | 27.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.90 | Call | | | 4,180.00000 | 4,150 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.90 | Put | | | 10.00000 | 9 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.90 | Call | | | 3,197.00000 | 3,167 | 20.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.90 | Put | | | 27.00000 | 26 | 20.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.90 | Call | | | 2,222.00000 | 2,192 | 16.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.90 | Put | | | 52.00000 | 51 | 16.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.90 | Call | | | 1,397.00000 | 1,367 | 17.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.90 | Put | | | 226.00000 | 226 | 17.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.90 | Call | | | 526.00000 | 509 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.90 | Put | | | 1,355.00000 | 1,368 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.90 | Call | | | 351.00000 | 339 | 23.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.90 | Put | | | 2,180.00000 | 2,198 | 23.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.90 | Call | | | 230.00000 | 221 | 25.50 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.90 | Put | | | 3,059.00000 | 3,080 | 25.50 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.90 | Call | | | 154.00000 | 148 | 26.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 15.90 | Put | | 3,984.00000 | 4,007 | 26.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.80 | Call | | 4,279.00000 | 4,249 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.80 | Put | | 8.00000 | 8 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.80 | Call | | 3,295.00000 | 3,265 | 21.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.80 | Put | | 24.00000 | 24 | 21.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.80 | Call | | 2,319.00000 | 2,289 | 17.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.80 | Put | | 49.00000 | 48 | 17.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.80 | Call | | 1,468.00000 | 1,438 | 17.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.80 | Put | | 198.00000 | 197 | 17.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.80 | Call | | 550.00000 | 532 | 21.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.80 | Put | | 1,279.00000 | 1,291 | 21.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.80 | Call | | 364.00000 | 352 | 23.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.80 | Put | | 2,094.00000 | 2,111 | 23.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.80 | Call | | 240.00000 | 231 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.80 | Put | | 2,969.00000 | 2,990 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.80 | Call | | 160.00000 | 154 | 26.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.80 | Put | | 3,890.00000 | 3,913 | 26.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Call | | 4,229.00000 | 4,199 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Put | | 9.00000 | 8 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.85 | Call | | 3,246.00000 | 3,216 | 20.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.85 | Put | | 25.00000 | 25 | 20.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.85 | Call | | 2,271.00000 | 2,240 | 16.96 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.85 | Put | | 50.00000 | 49 | 16.96 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.85 | Call | | 1,432.00000 | 1,402 | 17.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.85 | Put | | 211.00000 | 211 | 17.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.85 | Call | | 538.00000 | 521 | 21.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.85 | Put | | 1,317.00000 | 1,330 | 21.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.85 | Call | | 358.00000 | 346 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.85 | Put | | 2,137.00000 | 2,155 | 23.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.85 | Call | | 235.00000 | 226 | 25.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.85 | Put | | 3,014.00000 | 3,035 | 25.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.85 | Call | | 157.00000 | 151 | 26.84 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.85 | Put | | 3,937.00000 | 3,960 | 26.84 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.00 | Call | | 4,082.00000 | 4,052 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.00 | Put | | 12.00000 | 11 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.00 | Call | | 3,100.00000 | 3,069 | 20.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.00 | Put | | 29.00000 | 28 | 20.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.00 | Call | | 2,126.00000 | 2,095 | 16.34 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.00 | Put | | 55.00000 | 54 | 16.34 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.00 | Call | | 1,327.00000 | 1,298 | 17.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.00 | Put | | 257.00000 | 257 | 17.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.00 | Call | | 503.00000 | 487 | 21.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.00 | Put | | 1,433.00000 | 1,446 | 21.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.00 | Call | | 338.00000 | 327 | 24.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.00 | Put | | 2,268.00000 | 2,286 | 24.18 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 15.00 | Call | | 220.00000 | 212 | 25.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.00 | Put | | 3,150.00000 | 3,171 | 25.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.00 | Call | | 149.00000 | 142 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.00 | Put | | 4,078.00000 | 4,101 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.95 | Call | | 4,131.00000 | 4,101 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.95 | Put | | 11.00000 | 10 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.95 | Call | | 3,148.00000 | 3,118 | 20.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.95 | Put | | 28.00000 | 27 | 20.59 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.95 | Call | | 2,174.00000 | 2,144 | 16.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.95 | Put | | 54.00000 | 53 | 16.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.95 | Call | | 1,362.00000 | 1,332 | 17.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.95 | Put | | 241.00000 | 241 | 17.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.95 | Call | | 515.00000 | 498 | 21.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.95 | Put | | 1,394.00000 | 1,407 | 21.65 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.95 | Call | | 345.00000 | 333 | 24.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.95 | Put | | 2,224.00000 | 2,242 | 24.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.95 | Call | | 225.00000 | 216 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.95 | Put | | 3,104.00000 | 3,125 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.95 | Call | | 152.00000 | 145 | 26.98 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.95 | Put | | 4,031.00000 | 4,054 | 26.98 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.75 | Call | | 4,328.00000 | 4,298 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.75 | Put | | 7.00000 | 7 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.75 | Call | | 3,344.00000 | 3,314 | 21.24 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.75 | Put | | 23.00000 | 23 | 21.24 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.75 | Call | | 2,368.00000 | 2,337 | 17.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.75 | Put | | 47.00000 | 46 | 17.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.75 | Call | | 1,505.00000 | 1,475 | 17.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.75 | Put | | 184.00000 | 184 | 17.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.75 | Call | | 562.00000 | 545 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.75 | Put | | 1,242.00000 | 1,254 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.75 | Call | | 371.00000 | 359 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.75 | Put | | 2,051.00000 | 2,068 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.75 | Call | | 245.00000 | 236 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.75 | Put | | 2,924.00000 | 2,945 | 25.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.75 | Call | | 163.00000 | 157 | 26.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.75 | Put | | 3,843.00000 | 3,866 | 26.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.70 | Call | | 4,377.00000 | 4,347 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.70 | Put | | 7.00000 | 6 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.70 | Call | | 3,393.00000 | 3,363 | 21.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.70 | Put | | 22.00000 | 22 | 21.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.70 | Call | | 2,416.00000 | 2,386 | 17.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.70 | Put | | 46.00000 | 45 | 17.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.70 | Call | | 1,542.00000 | 1,512 | 16.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.70 | Put | | 172.00000 | 171 | 16.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.70 | Call | | 575.00000 | 557 | 21.04 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.70 | Put | | 1,204.00000 | 1,216 | 21.04 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.70 | Call | | 378.00000 | 366 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.70 | Put | | 2,008.00000 | 2,025 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.70 | Call | | 250.00000 | 241 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.70 | Put | | 2,879.00000 | 2,900 | 25.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.70 | Call | | 167.00000 | 160 | 26.63 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.70 | Put | | 3,796.00000 | 3,819 | 26.63 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.50 | Call | | 4,575.00000 | 4,545 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.50 | Put | | 4.00000 | 4 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.50 | Call | | 3,590.00000 | 3,559 | 22.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.50 | Put | | 19.00000 | 18 | 22.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.50 | Call | | 2,611.00000 | 2,580 | 18.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.50 | Put | | 40.00000 | 39 | 18.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.50 | Call | | 1,698.00000 | 1,667 | 16.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.50 | Put | | 127.00000 | 126 | 16.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.50 | Call | | 630.00000 | 611 | 20.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.50 | Put | | 1,059.00000 | 1,070 | 20.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.50 | Call | | 409.00000 | 396 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.50 | Put | | 1,839.00000 | 1,855 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.50 | Call | | 272.00000 | 263 | 24.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.50 | Put | | 2,702.00000 | 2,722 | 24.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.50 | Call | | 180.00000 | 173 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.50 | Put | | 3,609.00000 | 3,632 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.35 | Call | | 4,724.00000 | 4,694 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.35 | Put | | 3.00000 | 3 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.35 | Call | | 3,737.00000 | 3,707 | 22.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.35 | Put | | 17.00000 | 16 | 22.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.35 | Call | | 2,757.00000 | 2,727 | 19.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.35 | Put | | 36.00000 | 36 | 19.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.35 | Call | | 1,820.00000 | 1,789 | 16.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.35 | Put | | 99.00000 | 98 | 16.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.35 | Call | | 676.00000 | 656 | 20.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.35 | Put | | 955.00000 | 965 | 20.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.35 | Call | | 435.00000 | 420 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.35 | Put | | 1,714.00000 | 1,729 | 22.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.35 | Call | | 291.00000 | 281 | 24.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.35 | Put | | 2,570.00000 | 2,590 | 24.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.35 | Call | | 191.00000 | 183 | 26.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.35 | Put | | 3,470.00000 | 3,492 | 26.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.35 | Call | | 79.00000 | 73 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.35 | Put | | 5,358.00000 | 5,382 | 27.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.35 | Call | | 27.00000 | 26 | 28.27 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.35 | Put | | 7,307.00000 | 7,335 | 28.27 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.50 | Call | | 73.00000 | 68 | 27.81 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.50 | Put | | 5,503.00000 | 5,527 | 27.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 19.50 | Call | | | 25.00000 | 23 | 28.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.50 | Put | | | 7,454.00000 | 7,482 | 28.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.60 | Call | | | 4,476.00000 | 4,446 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.60 | Put | | | 5.00000 | 5 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.60 | Call | | | 3,491.00000 | 3,461 | 21.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.60 | Put | | | 21.00000 | 20 | 21.73 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.60 | Call | | | 2,513.00000 | 2,483 | 17.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.60 | Put | | | 43.00000 | 42 | 17.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.60 | Call | | | 1,619.00000 | 1,588 | 16.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.60 | Put | | | 148.00000 | 147 | 16.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.60 | Call | | | 393.00000 | 380 | 23.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.60 | Put | | | 1,923.00000 | 1,939 | 23.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.60 | Call | | | 173.00000 | 166 | 26.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.60 | Put | | | 3,703.00000 | 3,725 | 26.49 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.60 | Call | | | 70.00000 | 65 | 27.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.60 | Put | | | 5,599.00000 | 5,624 | 27.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.60 | Call | | | 24.00000 | 22 | 28.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.60 | Put | | | 7,553.00000 | 7,581 | 28.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.70 | Call | | | 67.00000 | 62 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.70 | Put | | | 5,696.00000 | 5,721 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.70 | Call | | | 22.00000 | 21 | 28.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.70 | Put | | | 7,652.00000 | 7,680 | 28.32 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Call | | | 4,229.00000 | 4,199 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Put | | | 9.00000 | 8 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.85 | Call | | | 62.00000 | 57 | 27.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.85 | Put | | | 5,842.00000 | 5,866 | 27.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.85 | Call | | | 20.00000 | 19 | 28.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.85 | Put | | | 7,800.00000 | 7,828 | 28.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.95 | Call | | | 59.00000 | 55 | 28.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.95 | Put | | | 5,939.00000 | 5,964 | 28.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.95 | Call | | | 19.00000 | 18 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.95 | Put | | | 7,899.00000 | 7,927 | 28.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.10 | Call | | | 55.00000 | 51 | 28.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.10 | Put | | | 6,085.00000 | 6,110 | 28.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.10 | Call | | | 18.00000 | 17 | 28.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.10 | Put | | | 8,047.00000 | 8,076 | 28.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.05 | Call | | | 0.00000 | 52 | 28.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.05 | Put | | | 0.00000 | 6,061 | 28.07 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.05 | Call | | | 0.00000 | 17 | 28.38 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.05 | Put | | | 0.00000 | 8,026 | 28.38 | 0.00 | 0 | 0.00 |
| AL12 On 06/08/2009 Index Future | | | 309.73100 | | 309.00800 | | 0.00 | 0.00 | 0 | 0.00 |
| AL13 On 06/08/2009 Index Future | | | 244.29400 | | 244.33000 | | 0.00 | 0.00 | 0 | 7.00 |

| Contract Details | Strike Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|---------------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| AL37 On 06/08/2009 Index Future | | 274.59600 | 274.39000 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T On 06/08/2009 Index Future | | 306.36400 | 305.89400 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/08/2009 Index Future | | 285.48600 | 285.09200 | | 0.00 | 0.00 | 0 | 644.00 |
| ALBI On 05/11/2009 Index Future | | 290.61000 | 290.20800 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 04/02/2010 Index Future | | 296.12100 | 295.70600 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | 123.51100 | 123.48300 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 05/11/2009 Index Future | | 125.75300 | 125.72400 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 04/02/2010 Index Future | | 128.12900 | 128.09900 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/08/2009 jGovi | | 287.41000 | 287.03200 | | 0.00 | 0.00 | 0 | 567.00 |
| GOVI On 05/11/2009 jGovi | | 292.56900 | 292.18200 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 04/02/2010 jGovi | | 298.09650 | 297.70350 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 06/08/2009 Index Future | | 357.69600 | 357.69600 | | 0.00 | 0.00 | 0 | 3.00 |
| ILBI On 05/11/2009 Index Future | | 364.86800 | 364.86800 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | 7.87800 | 7.87900 | | 20.64 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | 9.03800 | 9.05100 | | 20.64 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | 8.64800 | 8.66500 | | 20.64 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | 8.90300 | 8.91800 | | 20.64 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | 9.16600 | 9.17800 | | 20.64 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | 9.16500 | 9.17600 | | 20.64 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | 9.62900 | 9.24700 | | 20.64 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | 7.54900 | 7.52300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | 7.27300 | 7.27000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 04/02/2010 jFra | | 7.37400 | 7.38100 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/05/2010 jFra | | 7.63700 | 7.65600 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/08/2010 jFra | | 7.92800 | 7.93900 | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| JFRA On 04/11/2010 jFra | | | 8.19800 | | 8.21000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.89300 | | 7.89600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/11/2009 jNote | | | 8.05800 | | 8.06700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 04/02/2010 jNote | | | 8.29200 | | 8.30200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 8.79400 | | 8.80800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/11/2009 jNote | | | 8.91400 | | 8.93100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 04/02/2010 jNote | | | 9.05700 | | 9.07500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 9.09200 | | 9.10000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/11/2009 jNote | | | 9.14200 | | 9.15100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 04/02/2010 jNote | | | 9.20200 | | 9.21300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2009 jRod | | | 7.58600 | | 7.58900 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/08/2009 jRod | | | 7.32900 | | 7.33600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/09/2009 jRod | | | 7.51300 | | 7.52200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/10/2009 jRod | | | 7.66500 | | 7.66700 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/11/2009 jRod | | | 7.62300 | | 7.61700 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2009 jRod | | | 7.78500 | | 7.77000 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | 274.86700 | | 274.39100 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 05/11/2009 Index Future | | | 279.85600 | | 279.36900 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 04/02/2010 Index Future | | | 285.14300 | | 284.64800 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | 7.33800 | | 7.35900 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 2,449.00000 | 2,470 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 11.00000 | 11 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 2,694.00000 | 2,716 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 7.00000 | 6 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | | | 5.00000 | | 5.00000 | | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Call | | | 1,237.00000 | 1,237 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 16.00000 | 16 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | 8.70300 | | 8.73700 | | 7.75 | 0.00 | 0 | 9,090.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 2,870.00000 | 3,014 | 8.05 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 193.00000 | 157 | 8.05 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | 8.80800 | | 8.84400 | | 7.75 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 229.00000 | 243 | 7.55 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 7,312.00000 | 7,143 | 7.55 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | 8.89400 | | 8.93200 | | 7.25 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 723.00000 | 756 | 7.10 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 6,657.00000 | 6,505 | 7.10 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|----------|---------------------|-----------------|
| R157 On 06/05/2010 Bond Future | | | 8.93200 | | 8.97200 | | 7.00 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | 8.50 | Call | | | 2,082.00000 | 2,153 | 7.00 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | 8.50 | Put | | | 4,312.00000 | 4,196 | 7.00 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | 9.23400 | | 9.26600 | | 16.57 | 1,123.17 | 10 | 12,963.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 888.00000 | 945 | 16.57 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 3,387.00000 | 3,147 | 16.57 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 15.83 | 0.00 | 0 | 35.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Put | | | 18,308.00000 | 18,012 | 15.83 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | 9.28800 | | 9.32200 | | 16.11 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 2,822.00000 | 2,932 | 16.11 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 5,815.00000 | 5,615 | 16.11 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Call | | | 1,998.00000 | 2,082 | 15.96 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Put | | | 7,400.00000 | 7,174 | 15.96 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Call | | | 307.00000 | 324 | 15.50 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Put | | | 16,156.00000 | 15,862 | 15.50 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 166.00000 | 176 | 15.40 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 18,844.00000 | 18,543 | 15.40 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 9.33800 | | 9.37200 | | 16.25 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 1,692.00000 | 1,755 | 15.81 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 12,524.00000 | 12,280 | 15.81 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | | | 9.36700 | | 9.40200 | | 15.39 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | 9.00 | Call | | | 4,688.00000 | 4,815 | 15.39 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | 9.00 | Put | | | 8,355.00000 | 8,169 | 15.39 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 8.78100 | | 8.81400 | | 8.07 | 0.00 | 0 | 2.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 2,029.00000 | 2,130 | 8.28 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 221.00000 | 184 | 8.28 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.86500 | | 8.90100 | | 7.65 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 180.00000 | 191 | 7.36 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 6,020.00000 | 5,886 | 7.36 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.94300 | | 8.98000 | | 7.47 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 407.00000 | 426 | 7.17 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 6,316.00000 | 6,192 | 7.17 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | | | 8.98100 | | 9.02000 | | 6.83 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | 8.50 | Call | | | 1,647.00000 | 1,700 | 6.73 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | 8.50 | Put | | | 3,587.00000 | 3,496 | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 9.20000 | | 9.24300 | | 11.20 | 0.00 | 0 | 1,570.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | | 1,129.00000 | 1,228 | 11.34 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,091.00000 | 957 | 11.34 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 9.28000 | | 9.32500 | | 11.24 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | | 112.00000 | 122 | 10.81 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | | 10,393.00000 | 10,164 | 10.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| R203 On 04/02/2010 Bond Future | | | 9.35800 | | 9.40500 | | 10.71 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | | 886.00000 | 933 | 10.34 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | | 7,336.00000 | 7,142 | 10.34 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | | | 9.40100 | | 9.45000 | | 10.43 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | 9.00 | Call | | | 2,573.00000 | 2,671 | 10.43 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | 9.00 | Put | | | 4,859.00000 | 4,712 | 10.43 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | | | 9.21800 | | 9.26100 | | 12.71 | 14,225.75 | 152 | 1,062.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | | 1,171.00000 | 1,275 | 12.87 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,236.00000 | 1,087 | 12.87 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 9.29000 | | 9.33400 | | 12.28 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | | 119.00000 | 129 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | | 11,449.00000 | 11,206 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 9.35600 | | 9.40200 | | 12.25 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | | 972.00000 | 1,023 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | | 8,038.00000 | 7,831 | 11.81 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | | | 9.39700 | | 9.44500 | | 11.48 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | 9.00 | Call | | | 2,836.00000 | 2,942 | 11.48 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | 9.00 | Put | | | 5,321.00000 | 5,163 | 11.48 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 8.79300 | | 8.82700 | | 7.10 | 0.00 | 0 | 1,775.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | | 1,657.00000 | 1,744 | 7.28 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | | 194.00000 | 161 | 7.28 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Call | | | 0.00000 | 0 | 6.84 | 0.00 | 0 | 300.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Put | | | 6,651.00000 | 6,532 | 6.84 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.88700 | | 8.92300 | | 6.68 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | | 144.00000 | 153 | 6.43 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,022.00000 | 4,911 | 6.43 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.97700 | | 9.01600 | | 6.44 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | | 321.00000 | 336 | 6.18 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | | 5,248.00000 | 5,141 | 6.18 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | | | 9.02900 | | 9.07000 | | 5.82 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | 8.75 | Call | | | 1,606.00000 | 1,656 | 5.82 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | 8.75 | Put | | | 2,565.00000 | 2,493 | 5.82 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 9.32700 | | 9.34900 | | 14.07 | 0.00 | 0 | 600.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | | 953.00000 | 984 | 14.07 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,545.00000 | 1,445 | 14.07 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 9.39400 | | 9.41800 | | 13.63 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | | 106.00000 | 109 | 13.12 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | | 12,351.00000 | 12,214 | 13.12 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 9.45800 | | 9.48200 | | 13.62 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | | 974.00000 | 997 | 13.07 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | | 8,443.00000 | 8,329 | 13.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R207 On 06/05/2010 Bond Future | | | 9.50000 | 9.52500 | | 12.82 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | 9.25 | Call | | 3,355.00000 | 3,414 | 12.82 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | 9.25 | Put | | 4,925.00000 | 4,843 | 12.82 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 9.40300 | 9.42300 | | 14.87 | 0.00 | 0 | 120.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | 796.00000 | 816 | 14.87 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | 1,857.00000 | 1,755 | 14.87 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 9.45800 | 9.48000 | | 15.02 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | 165.00000 | 169 | 14.45 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | 11,460.00000 | 11,332 | 14.45 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 9.53000 | 9.55300 | | 14.45 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | 1,253.00000 | 1,280 | 13.96 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | 7,776.00000 | 7,669 | 13.96 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | | | 9.61400 | 9.63600 | | 14.19 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | 9.25 | Call | | 3,173.00000 | 3,222 | 14.19 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | 9.25 | Put | | 5,445.00000 | 5,367 | 14.19 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 8.82900 | 8.86000 | | 20.28 | 531.93 | 7 | 4,596.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | 1,166.00000 | 1,239 | 20.54 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | 2,046.00000 | 1,872 | 20.54 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Call | | 49.00000 | 51 | 19.89 | 0.00 | 0 | 1,950.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Put | | 7,414.00000 | 7,170 | 19.89 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.86200 | 8.89400 | | 20.64 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | 7,450.00000 | 7,637 | 21.96 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | 1,199.00000 | 1,134 | 21.96 | 0.00 | 0 | 2,500.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | 177.00000 | 187 | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | 15,229.00000 | 14,986 | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | 87.00000 | 92 | 19.72 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | 17,855.00000 | 17,608 | 19.72 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | | | 8.89000 | 8.92300 | | 20.01 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | 9,438.00000 | 9,630 | 21.65 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | 1,761.00000 | 1,693 | 21.65 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | 853.00000 | 888 | 19.33 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | 13,519.00000 | 13,295 | 19.33 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | | | 8.90200 | 8.93600 | | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | 8.50 | Call | | 3,799.00000 | 3,906 | 19.86 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | 8.50 | Put | | 7,328.00000 | 7,169 | 19.86 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 283.70200 | 283.32800 | | 0.00 | 0.00 | 0 | 100.00 |
| TRT1 On 05/11/2009 Index Future | | | 288.85100 | 288.46800 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 04/02/2010 Index Future | | | 294.30800 | 293.91900 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.59490 | 6.55590 | | 16.41 | 329,745.00 | 50 | 178,986.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 178.00000 | 202 | 16.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 172.00000 | 157 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | 207.00000 | 232 | 16.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | 151.00000 | 137 | 16.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 238.00000 | 265 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 132.00000 | 120 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 271.00000 | 299 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 115.00000 | 104 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 238.00000 | 265 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 132.00000 | 120 | 17.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 271.00000 | 299 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 115.00000 | 104 | 17.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 342.00000 | 372 | 18.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 86.00000 | 77 | 18.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 342.00000 | 372 | 18.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 86.00000 | 77 | 18.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | 306.00000 | 335 | 17.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | 100.00000 | 90 | 17.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 178.00000 | 202 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 172.00000 | 157 | 16.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 158.00000 | 174 | 16.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 202.00000 | 179 | 16.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 158.00000 | 174 | 16.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 202.00000 | 179 | 16.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 140.00000 | 154 | 16.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 234.00000 | 209 | 16.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 140.00000 | 154 | 16.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 234.00000 | 209 | 16.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Call | | 380.00000 | 411 | 18.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Put | | 74.00000 | 66 | 18.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | 420.00000 | 452 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | 64.00000 | 57 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | 110.00000 | 121 | 17.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | 304.00000 | 276 | 17.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 124.00000 | 137 | 17.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 268.00000 | 242 | 17.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 124.00000 | 137 | 17.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 268.00000 | 242 | 17.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 97.00000 | 107 | 17.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 341.00000 | 312 | 17.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 97.00000 | 107 | 17.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 341.00000 | 312 | 17.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 76.00000 | 84 | 18.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 420.00000 | 389 | 18.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | 60.00000 | 66 | 18.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | 504.00000 | 471 | 18.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 76.00000 | 84 | 18.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 420.00000 | 389 | 18.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | 86.00000 | 95 | 17.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | 380.00000 | 350 | 17.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 68.00000 | 75 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 462.00000 | 430 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 53.00000 | 59 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 547.00000 | 514 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 68.00000 | 75 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 462.00000 | 430 | 18.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 53.00000 | 59 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 547.00000 | 514 | 19.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 42.00000 | 46 | 19.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 636.00000 | 602 | 19.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 47.00000 | 52 | 19.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 592.00000 | 557 | 19.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 47.00000 | 52 | 19.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 592.00000 | 557 | 19.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 38.00000 | 41 | 20.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 682.00000 | 646 | 20.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 30.00000 | 33 | 20.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 774.00000 | 738 | 20.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 42.00000 | 46 | 19.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 636.00000 | 602 | 19.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | 34.00000 | 37 | 20.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | 728.00000 | 692 | 20.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 30.00000 | 33 | 20.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 774.00000 | 738 | 20.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 24.00000 | 27 | 21.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 868.00000 | 832 | 21.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 38.00000 | 41 | 20.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 682.00000 | 646 | 20.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 24.00000 | 27 | 21.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 868.00000 | 832 | 21.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | 20.00000 | 22 | 21.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | 964.00000 | 927 | 21.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | 27.00000 | 30 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | 821.00000 | 785 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | 22.00000 | 24 | 21.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | 916.00000 | 879 | 21.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | 18.00000 | 19 | 22.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | 1,012.00000 | 975 | 22.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | 420.00000 | 452 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | 64.00000 | 57 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.75 | Call | | 5,806.00000 | 5,845 | 23.45 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 0.75 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Call | | | 4,306.00000 | 4,345 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.25 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Call | | | 2,806.00000 | 2,845 | 26.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 26.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Call | | | 1,309.00000 | 1,348 | 25.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.25 | Put | | | 3.00000 | 3 | 25.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Call | | | 5.00000 | 6 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.25 | Put | | | 1,700.00000 | 1,661 | 26.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Call | | | 1.00000 | 1 | 34.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.75 | Put | | | 3,195.00000 | 3,156 | 34.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.25 | Call | | | 0.00000 | 0 | 41.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.25 | Put | | | 4,694.00000 | 4,655 | 41.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Call | | | 0.00000 | 0 | 48.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.75 | Put | | | 6,194.00000 | 6,155 | 48.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Call | | | 6,006.00000 | 6,045 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.55 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Call | | | 4,506.00000 | 4,545 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.05 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Call | | | 3,006.00000 | 3,045 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Call | | | 1,508.00000 | 1,547 | 26.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.05 | Put | | | 2.00000 | 2 | 26.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Call | | | 7.00000 | 8 | 25.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.05 | Put | | | 1,501.00000 | 1,463 | 25.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Call | | | 1.00000 | 1 | 33.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.55 | Put | | | 2,995.00000 | 2,956 | 33.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Call | | | 0.00000 | 0 | 40.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.05 | Put | | | 4,494.00000 | 4,455 | 40.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Call | | | 0.00000 | 0 | 48.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.55 | Put | | | 5,994.00000 | 5,955 | 48.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Call | | | 6,056.00000 | 6,095 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 0.50 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Call | | | 4,556.00000 | 4,595 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.00 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Call | | | 3,056.00000 | 3,095 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 25.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Call | | | 1,557.00000 | 1,596 | 27.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.00 | Put | | | 2.00000 | 1 | 27.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Call | | | 8.00000 | 8 | 25.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.00 | Put | | | 1,452.00000 | 1,414 | 25.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Call | | | 1.00000 | 1 | 32.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 9.50 | Put | | | 2,945.00000 | 2,906 | 32.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Call | | | 0.00000 | 0 | 40.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 11.00 | Put | | | 4,444.00000 | 4,405 | 40.22 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 12.50 | Call | | | 0.00000 | 0 | 47.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.50 | Put | | | 5,944.00000 | 5,905 | 47.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Call | | | 546.00000 | 580 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.05 | Put | | | 40.00000 | 35 | 19.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Call | | | 461.00000 | 493 | 18.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.15 | Put | | | 55.00000 | 49 | 18.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Call | | | 773.00000 | 810 | 20.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.80 | Put | | | 17.00000 | 15 | 20.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Call | | | 680.00000 | 716 | 20.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.90 | Put | | | 24.00000 | 21 | 20.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Call | | | 590.00000 | 625 | 19.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.00 | Put | | | 34.00000 | 30 | 19.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Call | | | 503.00000 | 536 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Put | | | 47.00000 | 41 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Call | | | 726.00000 | 763 | 20.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.85 | Put | | | 21.00000 | 18 | 20.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Call | | | 635.00000 | 670 | 19.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Put | | | 29.00000 | 25 | 19.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Call | | | 503.00000 | 536 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.10 | Put | | | 47.00000 | 41 | 19.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Call | | | 635.00000 | 670 | 19.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.95 | Put | | | 29.00000 | 25 | 19.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.30 | Call | | | 4,256.00000 | 4,295 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.30 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.30 | Call | | | 3,256.00000 | 3,295 | 24.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.30 | Put | | | 0.00000 | 0 | 24.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.30 | Call | | | 2,256.00000 | 2,295 | 29.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.30 | Put | | | 0.00000 | 0 | 29.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.30 | Call | | | 1,259.00000 | 1,298 | 24.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.30 | Put | | | 4.00000 | 3 | 24.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.30 | Call | | | 5.00000 | 5 | 26.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.30 | Put | | | 1,749.00000 | 1,710 | 26.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.30 | Call | | | 1.00000 | 1 | 36.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.30 | Put | | | 3,745.00000 | 3,706 | 36.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.30 | Call | | | 0.00000 | 0 | 46.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.30 | Put | | | 5,744.00000 | 5,705 | 46.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 52.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.30 | Put | | | 7,744.00000 | 7,705 | 52.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.35 | Call | | | 4,206.00000 | 4,245 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.35 | Put | | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.35 | Call | | | 3,206.00000 | 3,245 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.35 | Put | | | 0.00000 | 0 | 24.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.35 | Call | | | 2,206.00000 | 2,245 | 29.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 29.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.35 | Call | | | 1,210.00000 | 1,248 | 24.12 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 5.35 | Put | | 4.00000 | 4 | 24.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.35 | Call | | 5.00000 | 5 | 27.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.35 | Put | | 1,799.00000 | 1,760 | 27.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.35 | Call | | 0.00000 | 1 | 36.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.35 | Put | | 3,795.00000 | 3,756 | 36.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.35 | Call | | 0.00000 | 0 | 47.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.35 | Put | | 5,794.00000 | 5,755 | 47.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.35 | Call | | 0.00000 | 0 | 52.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.35 | Put | | 7,794.00000 | 7,755 | 52.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.40 | Call | | 4,156.00000 | 4,195 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.40 | Put | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.40 | Call | | 3,156.00000 | 3,195 | 24.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 24.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.40 | Call | | 2,156.00000 | 2,195 | 29.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.40 | Put | | 0.00000 | 0 | 29.95 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.40 | Call | | 1,161.00000 | 1,199 | 23.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.40 | Put | | 5.00000 | 4 | 23.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.40 | Call | | 4.00000 | 5 | 27.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.40 | Put | | 1,849.00000 | 1,810 | 27.51 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.40 | Call | | 0.00000 | 0 | 37.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.40 | Put | | 3,845.00000 | 3,806 | 37.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.40 | Call | | 0.00000 | 0 | 47.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.40 | Put | | 5,844.00000 | 5,805 | 47.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.40 | Call | | 0.00000 | 0 | 52.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.40 | Put | | 7,844.00000 | 7,805 | 52.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.45 | Call | | 4,106.00000 | 4,145 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.45 | Put | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.45 | Call | | 3,106.00000 | 3,145 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 3.45 | Put | | 0.00000 | 0 | 24.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.45 | Call | | 2,106.00000 | 2,145 | 30.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.45 | Put | | 0.00000 | 0 | 30.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.45 | Call | | 1,111.00000 | 1,150 | 23.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.45 | Put | | 5.00000 | 5 | 23.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.45 | Call | | 4.00000 | 4 | 27.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.45 | Put | | 1,898.00000 | 1,859 | 27.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Call | | 0.00000 | 0 | 37.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Put | | 3,895.00000 | 3,856 | 37.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Call | | 0.00000 | 0 | 47.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Put | | 5,894.00000 | 5,855 | 47.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Call | | 0.00000 | 0 | 52.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Put | | 7,894.00000 | 7,855 | 52.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Call | | 0.00000 | 0 | 37.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.45 | Put | | 3,895.00000 | 3,856 | 37.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Call | | 0.00000 | 0 | 47.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 12.45 | Put | | 5,894.00000 | 5,855 | 47.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 14.45 | Call | | 0.00000 | 0 | 52.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.45 | Put | | 7,894.00000 | 7,855 | 52.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.50 | Call | | 4,056.00000 | 4,095 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.50 | Put | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.50 | Call | | 2,056.00000 | 2,095 | 30.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.50 | Put | | 0.00000 | 0 | 30.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.50 | Call | | 1,062.00000 | 1,100 | 22.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.50 | Put | | 6.00000 | 5 | 22.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.50 | Call | | 4.00000 | 4 | 28.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.50 | Put | | 1,948.00000 | 1,909 | 28.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.50 | Call | | 0.00000 | 0 | 37.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.50 | Put | | 3,945.00000 | 3,906 | 37.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.50 | Call | | 0.00000 | 0 | 52.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.50 | Put | | 7,944.00000 | 7,905 | 52.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.55 | Call | | 0.00000 | 4,045 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 2.55 | Put | | 0.00000 | 0 | 23.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.55 | Call | | 0.00000 | 2,045 | 30.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 4.55 | Put | | 0.00000 | 0 | 30.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.55 | Call | | 0.00000 | 1,051 | 22.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 5.55 | Put | | 0.00000 | 6 | 22.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.55 | Call | | 0.00000 | 4 | 28.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 8.55 | Put | | 0.00000 | 1,959 | 28.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.55 | Call | | 0.00000 | 0 | 37.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 10.55 | Put | | 0.00000 | 3,956 | 37.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.55 | Call | | 0.00000 | 0 | 52.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 14.55 | Put | | 0.00000 | 7,955 | 52.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.66260 | 6.62450 | | 17.56 | 0.00 | 0 | 455.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 311.00000 | 332 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 286.00000 | 269 | 17.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 336.00000 | 358 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 261.00000 | 245 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 362.00000 | 385 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 238.00000 | 222 | 17.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 336.00000 | 358 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 261.00000 | 245 | 17.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 390.00000 | 414 | 17.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 216.00000 | 201 | 17.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 390.00000 | 414 | 17.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 216.00000 | 201 | 17.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 450.00000 | 475 | 17.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 176.00000 | 162 | 17.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 420.00000 | 444 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 195.00000 | 181 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 420.00000 | 444 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 195.00000 | 181 | 17.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 291.00000 | 307 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 316.00000 | 294 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 291.00000 | 307 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 316.00000 | 294 | 17.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 272.00000 | 287 | 17.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 347.00000 | 325 | 17.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 272.00000 | 287 | 17.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 347.00000 | 325 | 17.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 482.00000 | 508 | 17.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 158.00000 | 145 | 17.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 482.00000 | 508 | 17.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 158.00000 | 145 | 17.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Call | | 515.00000 | 542 | 17.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Put | | 141.00000 | 129 | 17.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 209.00000 | 221 | 18.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 484.00000 | 458 | 18.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | 254.00000 | 269 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | 380.00000 | 356 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 238.00000 | 252 | 18.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 414.00000 | 389 | 18.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 238.00000 | 252 | 18.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 414.00000 | 389 | 18.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 223.00000 | 236 | 18.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 448.00000 | 423 | 18.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 209.00000 | 221 | 18.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 484.00000 | 458 | 18.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 184.00000 | 194 | 19.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 559.00000 | 531 | 19.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 162.00000 | 171 | 19.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 637.00000 | 608 | 19.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Call | | 143.00000 | 151 | 20.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | 718.00000 | 688 | 20.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | 126.00000 | 133 | 20.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | 802.00000 | 771 | 20.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 196.00000 | 207 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 521.00000 | 494 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 172.00000 | 182 | 19.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 598.00000 | 569 | 19.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 152.00000 | 160 | 19.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 677.00000 | 648 | 19.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 196.00000 | 207 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 521.00000 | 494 | 18.90 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 152.00000 | 160 | 19.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 677.00000 | 648 | 19.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | 134.00000 | 142 | 20.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | 760.00000 | 729 | 20.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 172.00000 | 182 | 19.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 598.00000 | 569 | 19.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Call | | 5,775.00000 | 5,813 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Call | | 4,275.00000 | 4,313 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Call | | 2,775.00000 | 2,813 | 30.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Put | | 1.00000 | 1 | 30.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Call | | 1,288.00000 | 1,325 | 19.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Put | | 14.00000 | 13 | 19.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Call | | 44.00000 | 45 | 25.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Put | | 1,769.00000 | 1,733 | 25.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Call | | 9.00000 | 9 | 28.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Put | | 3,234.00000 | 3,196 | 28.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Call | | 2.00000 | 2 | 31.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Put | | 4,728.00000 | 4,690 | 31.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Call | | 1.00000 | 1 | 34.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Put | | 6,226.00000 | 6,188 | 34.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Call | | 6,025.00000 | 6,063 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Call | | 4,525.00000 | 4,563 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Call | | 3,025.00000 | 3,063 | 31.86 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Put | | 1.00000 | 0 | 31.86 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Call | | 1,534.00000 | 1,571 | 21.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Put | | 9.00000 | 8 | 21.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Call | | 54.00000 | 56 | 24.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Put | | 1,530.00000 | 1,494 | 24.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Call | | 11.00000 | 12 | 28.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Put | | 2,987.00000 | 2,949 | 28.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Call | | 3.00000 | 3 | 30.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Put | | 4,478.00000 | 4,440 | 30.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Call | | 1.00000 | 1 | 34.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Put | | 5,977.00000 | 5,939 | 34.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Call | | 6,075.00000 | 6,113 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Call | | 4,575.00000 | 4,613 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Call | | 3,075.00000 | 3,113 | 31.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 31.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Call | | 1,583.00000 | 1,620 | 21.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Put | | 8.00000 | 8 | 21.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Call | | 57.00000 | 59 | 23.82 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Put | | 1,482.00000 | 1,447 | 23.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 9.55 | Call | | 12.00000 | 13 | 28.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Put | | 2,937.00000 | 2,900 | 28.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Call | | 3.00000 | 3 | 30.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Put | | 4,428.00000 | 4,390 | 30.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Call | | 1.00000 | 1 | 34.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Put | | 5,927.00000 | 5,889 | 34.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Call | | 622.00000 | 651 | 17.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Put | | 98.00000 | 88 | 17.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 550.00000 | 577 | 17.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 125.00000 | 114 | 17.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Call | | 781.00000 | 812 | 17.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Put | | 56.00000 | 49 | 17.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Call | | 700.00000 | 729 | 17.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Put | | 75.00000 | 67 | 17.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Call | | 585.00000 | 613 | 17.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Put | | 111.00000 | 101 | 17.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 550.00000 | 577 | 17.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 125.00000 | 114 | 17.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.05 | Call | | 660.00000 | 690 | 17.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.05 | Put | | 86.00000 | 77 | 17.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 450.00000 | 475 | 17.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 176.00000 | 162 | 17.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 223.00000 | 236 | 18.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 448.00000 | 423 | 18.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.95 | Call | | 740.00000 | 770 | 17.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.95 | Put | | 65.00000 | 58 | 17.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.35 | Call | | 3,275.00000 | 3,313 | 30.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.35 | Put | | 0.00000 | 0 | 30.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.35 | Call | | 2,277.00000 | 2,315 | 27.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.35 | Put | | 2.00000 | 2 | 27.18 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.35 | Call | | 5.00000 | 5 | 29.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.35 | Put | | 3,731.00000 | 3,693 | 29.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.35 | Call | | 1.00000 | 1 | 33.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.35 | Put | | 5,727.00000 | 5,689 | 33.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.35 | Call | | 1.00000 | 1 | 37.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.35 | Put | | 7,726.00000 | 7,688 | 37.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.45 | Call | | 4,175.00000 | 4,213 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.45 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.45 | Call | | 3,175.00000 | 3,213 | 30.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.45 | Put | | 0.00000 | 0 | 30.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.45 | Call | | 2,177.00000 | 2,215 | 26.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.45 | Put | | 3.00000 | 3 | 26.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.45 | Call | | 1,191.00000 | 1,228 | 18.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.45 | Put | | 16.00000 | 15 | 18.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.45 | Call | | 40.00000 | 42 | 25.61 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 8.45 | Put | | 1,866.00000 | 1,829 | 25.61 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.45 | Call | | 5.00000 | 5 | 29.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.45 | Put | | 3,830.00000 | 3,792 | 29.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.45 | Call | | 1.00000 | 1 | 33.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.45 | Put | | 5,827.00000 | 5,789 | 33.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.45 | Call | | 0.00000 | 1 | 37.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.45 | Put | | 7,826.00000 | 7,788 | 37.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.50 | Call | | 4,125.00000 | 4,163 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.50 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.50 | Call | | 3,125.00000 | 3,163 | 31.15 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.50 | Put | | 0.00000 | 0 | 31.15 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.50 | Call | | 2,128.00000 | 2,166 | 26.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.50 | Put | | 3.00000 | 3 | 26.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.50 | Call | | 1,142.00000 | 1,179 | 18.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.50 | Put | | 18.00000 | 16 | 18.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.50 | Call | | 39.00000 | 40 | 25.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.50 | Put | | 1,914.00000 | 1,877 | 25.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.50 | Call | | 4.00000 | 5 | 29.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.50 | Put | | 3,880.00000 | 3,842 | 29.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.50 | Call | | 1.00000 | 1 | 34.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.50 | Put | | 5,877.00000 | 5,839 | 34.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.50 | Call | | 0.00000 | 1 | 38.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.50 | Put | | 7,876.00000 | 7,838 | 38.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.55 | Call | | 4,075.00000 | 4,113 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.55 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.55 | Call | | 2,078.00000 | 2,116 | 25.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.55 | Put | | 4.00000 | 3 | 25.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.55 | Call | | 1,094.00000 | 1,130 | 18.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.55 | Put | | 19.00000 | 18 | 18.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.55 | Call | | 37.00000 | 39 | 26.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.55 | Put | | 1,963.00000 | 1,926 | 26.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.55 | Call | | 4.00000 | 4 | 29.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.55 | Put | | 3,930.00000 | 3,892 | 29.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.55 | Call | | 0.00000 | 0 | 38.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.55 | Put | | 7,926.00000 | 7,888 | 38.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.60 | Call | | 0.00000 | 4,063 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.60 | Put | | 0.00000 | 0 | 25.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.60 | Call | | 0.00000 | 2,066 | 25.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.60 | Put | | 0.00000 | 4 | 25.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.60 | Call | | 0.00000 | 1,082 | 17.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.60 | Put | | 0.00000 | 19 | 17.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.60 | Call | | 0.00000 | 37 | 26.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.60 | Put | | 0.00000 | 1,974 | 26.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.60 | Call | | 0.00000 | 4 | 29.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.60 | Put | | 0.00000 | 3,942 | 29.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 14.60 | Call | | 0.00000 | 0 | 38.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.60 | Put | | 0.00000 | 7,938 | 38.26 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | | | 6.72890 | 6.69160 | | 17.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Call | | 387.00000 | 404 | 17.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Put | | 396.00000 | 375 | 17.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Call | | 432.00000 | 450 | 17.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Put | | 341.00000 | 322 | 17.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.55 | Call | | 456.00000 | 476 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.55 | Put | | 315.00000 | 297 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Call | | 432.00000 | 450 | 17.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Put | | 341.00000 | 322 | 17.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.50 | Call | | 481.00000 | 502 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.50 | Put | | 290.00000 | 273 | 17.49 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.40 | Call | | 535.00000 | 557 | 17.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.40 | Put | | 244.00000 | 228 | 17.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.45 | Call | | 508.00000 | 529 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.45 | Put | | 266.00000 | 250 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.65 | Call | | 409.00000 | 427 | 17.73 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.65 | Put | | 368.00000 | 348 | 17.73 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Call | | 387.00000 | 404 | 17.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Put | | 396.00000 | 375 | 17.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Call | | 593.00000 | 617 | 17.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Put | | 202.00000 | 188 | 17.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Call | | 351.00000 | 366 | 18.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Put | | 459.00000 | 437 | 18.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.90 | Call | | 318.00000 | 331 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.90 | Put | | 526.00000 | 503 | 18.56 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.00 | Call | | 288.00000 | 301 | 18.93 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.00 | Put | | 597.00000 | 572 | 18.93 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.10 | Call | | 262.00000 | 273 | 19.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.10 | Put | | 671.00000 | 645 | 19.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Call | | 656.00000 | 682 | 16.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Put | | 165.00000 | 153 | 16.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.15 | Call | | 690.00000 | 716 | 16.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.15 | Put | | 148.00000 | 137 | 16.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.25 | Call | | 624.00000 | 649 | 17.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.25 | Put | | 183.00000 | 170 | 17.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.35 | Call | | 564.00000 | 587 | 17.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.35 | Put | | 222.00000 | 208 | 17.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.75 | Call | | 368.00000 | 384 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.75 | Put | | 427.00000 | 405 | 18.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.85 | Call | | 334.00000 | 348 | 18.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.85 | Put | | 492.00000 | 469 | 18.38 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.95 | Call | | 303.00000 | 316 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.95 | Put | | 561.00000 | 537 | 18.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.05 | Call | | | 759.00000 | 788 | 16.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.05 | Put | | | 118.00000 | 109 | 16.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.00 | Call | | | 796.00000 | 825 | 16.66 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.00 | Put | | | 104.00000 | 96 | 16.66 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.10 | Call | | | 724.00000 | 751 | 16.83 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.10 | Put | | | 132.00000 | 122 | 16.83 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Call | | | 656.00000 | 682 | 16.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Put | | | 165.00000 | 153 | 16.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Call | | | 593.00000 | 617 | 17.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Put | | | 202.00000 | 188 | 17.16 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Call | | | 351.00000 | 366 | 18.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Put | | | 459.00000 | 437 | 18.19 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.40 | Call | | | 4,292.00000 | 4,329 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.40 | Put | | | 0.00000 | 0 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.40 | Call | | | 3,292.00000 | 3,330 | 29.76 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.40 | Put | | | 1.00000 | 1 | 29.76 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.40 | Call | | | 2,298.00000 | 2,335 | 24.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.40 | Put | | | 6.00000 | 6 | 24.10 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.40 | Call | | | 1,320.00000 | 1,355 | 18.01 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.40 | Put | | | 28.00000 | 26 | 18.01 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.40 | Call | | | 93.00000 | 96 | 24.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.40 | Put | | | 1,801.00000 | 1,767 | 24.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.40 | Call | | | 18.00000 | 20 | 27.77 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.40 | Put | | | 3,727.00000 | 3,691 | 27.77 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.40 | Call | | | 4.00000 | 4 | 29.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.40 | Put | | | 5,712.00000 | 5,675 | 29.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.40 | Call | | | 2.00000 | 2 | 32.69 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.40 | Put | | | 7,710.00000 | 7,673 | 32.69 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.50 | Call | | | 4,192.00000 | 4,229 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.50 | Put | | | 0.00000 | 0 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.50 | Call | | | 3,193.00000 | 3,230 | 29.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.50 | Put | | | 1.00000 | 1 | 29.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.50 | Call | | | 2,199.00000 | 2,236 | 23.50 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.50 | Put | | | 7.00000 | 7 | 23.50 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.50 | Call | | | 1,225.00000 | 1,259 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.50 | Put | | | 33.00000 | 30 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.50 | Call | | | 87.00000 | 90 | 24.52 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.50 | Put | | | 1,895.00000 | 1,861 | 24.52 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.50 | Call | | | 17.00000 | 18 | 27.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.50 | Put | | | 3,825.00000 | 3,789 | 27.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.50 | Call | | | 4.00000 | 4 | 29.90 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.50 | Put | | | 5,812.00000 | 5,775 | 29.90 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.50 | Call | | | 2.00000 | 2 | 32.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.50 | Put | | | 7,810.00000 | 7,773 | 32.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.55 | Call | | | 4,142.00000 | 4,179 | 33.29 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 2.55 | Put | | | 0.00000 | 0 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.55 | Call | | | 3,143.00000 | 3,180 | 29.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.55 | Put | | | 1.00000 | 1 | 29.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.55 | Call | | | 2,149.00000 | 2,186 | 23.21 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.55 | Put | | | 8.00000 | 7 | 23.21 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.55 | Call | | | 1,177.00000 | 1,211 | 17.09 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.55 | Put | | | 35.00000 | 32 | 17.09 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.55 | Call | | | 84.00000 | 88 | 24.71 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.55 | Put | | | 1,943.00000 | 1,909 | 24.71 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.55 | Call | | | 16.00000 | 18 | 27.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.55 | Put | | | 3,875.00000 | 3,839 | 27.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.55 | Call | | | 4.00000 | 4 | 29.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.55 | Put | | | 5,862.00000 | 5,825 | 29.94 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.55 | Call | | | 2.00000 | 2 | 32.92 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.55 | Put | | | 7,860.00000 | 7,823 | 32.92 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.60 | Call | | | 4,092.00000 | 4,129 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.60 | Put | | | 0.00000 | 0 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.60 | Call | | | 3,093.00000 | 3,130 | 28.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.60 | Put | | | 1.00000 | 1 | 28.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.60 | Call | | | 2,100.00000 | 2,137 | 22.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.60 | Put | | | 8.00000 | 8 | 22.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Call | | | 1,130.00000 | 1,164 | 16.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Put | | | 38.00000 | 35 | 16.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.60 | Call | | | 82.00000 | 85 | 24.89 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.60 | Put | | | 1,990.00000 | 1,956 | 24.89 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.60 | Call | | | 16.00000 | 17 | 28.06 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.60 | Put | | | 3,924.00000 | 3,888 | 28.06 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.60 | Call | | | 4.00000 | 4 | 29.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.60 | Put | | | 5,912.00000 | 5,875 | 29.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.60 | Call | | | 1.00000 | 2 | 32.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.60 | Put | | | 7,910.00000 | 7,873 | 32.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Call | | | 1,130.00000 | 1,164 | 16.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Put | | | 38.00000 | 35 | 16.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.70 | Call | | | 0.00000 | 4,029 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.70 | Put | | | 0.00000 | 0 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.70 | Call | | | 0.00000 | 3,031 | 28.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.70 | Put | | | 0.00000 | 2 | 28.24 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.70 | Call | | | 0.00000 | 2,038 | 22.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.70 | Put | | | 0.00000 | 9 | 22.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.70 | Call | | | 0.00000 | 1,069 | 16.17 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.70 | Put | | | 0.00000 | 41 | 16.17 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.70 | Call | | | 0.00000 | 80 | 25.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.70 | Put | | | 0.00000 | 2,051 | 25.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.70 | Call | | | 0.00000 | 16 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.70 | Put | | | 0.00000 | 3,987 | 28.21 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 12.70 | Call | | 0.00000 | 3 | 30.08 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.70 | Put | | 0.00000 | 5,975 | 30.08 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.70 | Call | | 0.00000 | 1 | 33.14 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.70 | Put | | 0.00000 | 7,973 | 33.14 | 0.00 | 0 | 0.00 |

| | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|----------------------|---------------|-------------------|
| Total for Derivatives: | | | | | | | 85,923,834.44 | 10,569 | 934,441.00 |
|-------------------------------|--|--|--|--|--|--|----------------------|---------------|-------------------|

| | | | | | | | | | |
|---------------------|--|--|--|--|--|--|----------------------|---------------|-------------------|
| Grand Total: | | | | | | | 85,923,834.44 | 10,569 | 934,441.00 |
|---------------------|--|--|--|--|--|--|----------------------|---------------|-------------------|