



Derivatives Weekly Statistics Report

From 2009/09/07 To 2009/09/11

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | | | Currency Future | 7.6900 | 7.8335 | 7.6945 | 7.8335 | 6149.00 |
| 11/09/2009 | \$ / R On 14-June-10 | | | Currency Future | 7.8200 | 7.9605 | 7.8187 | 7.9605 | 560.00 |
| 11/09/2009 | \$ / R On 14-September-09 | | | Currency Future | 7.4500 | 7.5822 | 7.4481 | 7.5822 | 320729.00 |
| 11/09/2009 | \$ / R On 13-September-10 | | | Currency Future | 7.9400 | 8.0855 | 7.9424 | 8.0855 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | | | Currency Future | 7.5700 | 7.7064 | 7.5699 | 7.7064 | 313093.00 |
| 11/09/2009 | \$ / R On 13-December-10 | | | Currency Future | 8.0600 | 8.1977 | 8.0556 | 8.1977 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.85 | Call | Currency Future | 371 | 433 | 371 | 433 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.85 | Put | Currency Future | 526 | 450 | 526 | 450 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.95 | Call | Currency Future | 492 | 0 | 492 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.95 | Put | Currency Future | 624 | 0 | 624 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.60 | Call | Currency Future | 8 | 49 | 8 | 49 | 13157.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.60 | Put | Currency Future | 159 | 67 | 159 | 67 | 200.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.10 | Call | Currency Future | 586 | 653 | 586 | 653 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.10 | Put | Currency Future | 743 | 667 | 743 | 667 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.70 | Call | Currency Future | 241 | 303 | 241 | 303 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.70 | Put | Currency Future | 371 | 297 | 371 | 297 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.20 | Call | Currency Future | 39 | 50 | 39 | 50 | 100.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.20 | Put | Currency Future | 1669 | 1543 | 1669 | 1543 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.20 | Call | Currency Future | 683 | 752 | 683 | 752 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.20 | Put | Currency Future | 828 | 754 | 828 | 754 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 7.20 | Call | Currency Future | 695 | 796 | 695 | 796 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.20 | Put | Currency Future | 201 | 163 | 201 | 163 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.70 | Call | Currency Future | 425 | 503 | 425 | 503 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.70 | Put | Currency Future | 431 | 369 | 431 | 369 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.75 | Call | Currency Future | 406 | 479 | 406 | 479 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.75 | Put | Currency Future | 462 | 395 | 462 | 395 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.70 | Call | Currency Future | 181 | 212 | 181 | 212 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.70 | Put | Currency Future | 1186 | 1079 | 1186 | 1079 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.15 | Call | Currency Future | 892 | 996 | 892 | 996 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.15 | Put | Currency Future | 223 | 185 | 223 | 185 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.80 | Call | Currency Future | 547 | 625 | 547 | 625 | 21795.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.80 | Put | Currency Future | 528 | 465 | 528 | 465 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.85 | Call | Currency Future | 528 | 602 | 528 | 602 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.85 | Put | Currency Future | 559 | 492 | 559 | 492 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.10 | Call | Currency Future | 237 | 269 | 237 | 269 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.10 | Put | Currency Future | 1518 | 1409 | 1518 | 1409 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.45 | Call | Currency Future | 43 | 150 | 43 | 150 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.45 | Put | Currency Future | 45 | 18 | 45 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.95 | Call | Currency Future | 638 | 713 | 638 | 713 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.95 | Put | Currency Future | 646 | 578 | 646 | 578 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.25 | Call | Currency Future | 470 | 572 | 470 | 572 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.25 | Put | Currency Future | 150 | 116 | 150 | 116 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.60 | Call | Currency Future | 278 | 354 | 278 | 354 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.60 | Put | Currency Future | 308 | 247 | 308 | 247 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.70 | Call | Currency Future | 241 | 303 | 241 | 303 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.70 | Put | Currency Future | 371 | 297 | 371 | 297 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.25 | Call | Currency Future | 114 | 146 | 114 | 146 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.25 | Put | Currency Future | 795 | 690 | 795 | 690 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.10 | Call | Currency Future | 718 | 791 | 718 | 791 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-December-10 | 8.10 | Put | Currency Future | 762 | 693 | 762 | 693 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.05 | Call | Currency Future | 41 | 48 | 41 | 48 | 18339.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.05 | Put | Currency Future | 3397 | 3265 | 3397 | 3265 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.30 | Call | Currency Future | 22 | 26 | 22 | 26 | 28586.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.30 | Put | Currency Future | 4627 | 4492 | 4627 | 4492 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.55 | Call | Currency Future | 496 | 580 | 496 | 580 | 15890.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.55 | Put | Currency Future | 351 | 297 | 351 | 297 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.80 | Call | Currency Future | 388 | 456 | 388 | 456 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.80 | Put | Currency Future | 494 | 422 | 494 | 422 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.50 | Call | Currency Future | 212 | 249 | 212 | 249 | 15890.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.50 | Put | Currency Future | 1017 | 915 | 1017 | 915 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.15 | Call | Currency Future | 131 | 152 | 131 | 152 | 18339.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.15 | Put | Currency Future | 1586 | 1469 | 1586 | 1469 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.85 | Call | Currency Future | 84 | 98 | 84 | 98 | 28586.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.85 | Put | Currency Future | 2239 | 2115 | 2239 | 2115 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.15 | Call | Currency Future | 61 | 69 | 61 | 69 | 29759.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.15 | Put | Currency Future | 4392 | 4258 | 4392 | 4258 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.40 | Call | Currency Future | 39 | 44 | 39 | 44 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.40 | Put | Currency Future | 5620 | 5483 | 5620 | 5483 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 17.50 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 17.50 | Put | Currency Future | 9688 | 9548 | 9688 | 9548 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.90 | Call | Currency Future | 510 | 580 | 510 | 580 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.90 | Put | Currency Future | 591 | 520 | 591 | 520 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.40 | Call | Currency Future | 201 | 228 | 201 | 228 | 3163.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.40 | Put | Currency Future | 1783 | 1668 | 1783 | 1668 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.55 | Call | Currency Future | 14 | 77 | 14 | 77 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.55 | Put | Currency Future | 116 | 45 | 116 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.05 | Call | Currency Future | 603 | 672 | 603 | 672 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.05 | Put | Currency Future | 710 | 637 | 710 | 637 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 12.20 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.20 | Put | Currency Future | 4631 | 4495 | 4631 | 4495 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.40 | Put | Currency Future | 5830 | 5694 | 5830 | 5694 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.60 | Put | Currency Future | 7030 | 6894 | 7030 | 6894 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.40 | Call | Currency Future | 378 | 471 | 378 | 471 | 15512.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.40 | Put | Currency Future | 208 | 164 | 208 | 164 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.65 | Call | Currency Future | 259 | 328 | 259 | 328 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.65 | Put | Currency Future | 339 | 271 | 339 | 271 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.90 | Call | Currency Future | 53 | 68 | 53 | 68 | 15512.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.90 | Put | Currency Future | 1383 | 1261 | 1383 | 1261 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.00 | Call | Currency Future | 756 | 832 | 756 | 832 | 2500.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.00 | Put | Currency Future | 700 | 634 | 700 | 634 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.15 | Call | Currency Future | 700 | 771 | 700 | 771 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.15 | Put | Currency Future | 795 | 724 | 795 | 724 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.65 | Call | Currency Future | 448 | 527 | 448 | 527 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.65 | Put | Currency Future | 403 | 344 | 403 | 344 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.35 | Call | Currency Future | 240 | 281 | 240 | 281 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.35 | Put | Currency Future | 895 | 798 | 895 | 798 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.65 | Call | Currency Future | 95 | 110 | 95 | 110 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.65 | Put | Currency Future | 2051 | 1927 | 2051 | 1927 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.00 | Call | Currency Future | 149 | 170 | 149 | 170 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.00 | Put | Currency Future | 2330 | 2209 | 2330 | 2209 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.60 | Call | Currency Future | 638 | 724 | 638 | 724 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.60 | Put | Currency Future | 420 | 364 | 420 | 364 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.00 | Call | Currency Future | 475 | 540 | 475 | 540 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.00 | Put | Currency Future | 657 | 580 | 657 | 580 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.40 | Call | Currency Future | 363 | 413 | 363 | 413 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 8.40 | Put | Currency Future | 944 | 853 | 944 | 853 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.20 | Call | Currency Future | 504 | 609 | 504 | 609 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.20 | Put | Currency Future | 134 | 102 | 134 | 102 | 5000.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.75 | Call | Currency Future | 225 | 283 | 225 | 283 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.75 | Put | Currency Future | 405 | 327 | 405 | 327 | 200.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.90 | Call | Currency Future | 355 | 415 | 355 | 415 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.90 | Put | Currency Future | 560 | 481 | 560 | 481 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.05 | Call | Currency Future | 459 | 522 | 459 | 522 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.05 | Put | Currency Future | 691 | 612 | 691 | 612 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.65 | Call | Currency Future | 4 | 33 | 4 | 33 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.65 | Put | Currency Future | 206 | 100 | 206 | 100 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.15 | Call | Currency Future | 569 | 634 | 569 | 634 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.15 | Put | Currency Future | 777 | 699 | 777 | 699 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.80 | Call | Currency Future | 210 | 265 | 210 | 265 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.80 | Put | Currency Future | 440 | 358 | 440 | 358 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.30 | Call | Currency Future | 650 | 716 | 650 | 716 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.30 | Put | Currency Future | 895 | 819 | 895 | 819 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.05 | Call | Currency Future | 310 | 364 | 310 | 364 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.05 | Put | Currency Future | 666 | 580 | 666 | 580 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.15 | Call | Currency Future | 429 | 488 | 429 | 488 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.15 | Put | Currency Future | 760 | 677 | 760 | 677 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.75 | Call | Currency Future | 1 | 13 | 1 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.75 | Put | Currency Future | 303 | 181 | 303 | 181 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.30 | Call | Currency Future | 523 | 584 | 523 | 584 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.30 | Put | Currency Future | 881 | 798 | 881 | 798 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.90 | Call | Currency Future | 183 | 232 | 183 | 232 | 100.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.90 | Put | Currency Future | 513 | 425 | 513 | 425 | 100.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.40 | Call | Currency Future | 620 | 683 | 620 | 683 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.40 | Put | Currency Future | 964 | 885 | 964 | 885 | 0.00 |

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|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 8.15 | Call | Currency Future | 284 | 333 | 284 | 333 | 279.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.15 | Put | Currency Future | 740 | 650 | 740 | 650 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.25 | Call | Currency Future | 401 | 456 | 401 | 456 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.25 | Put | Currency Future | 832 | 746 | 832 | 746 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.85 | Call | Currency Future | 0 | 5 | 0 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.85 | Put | Currency Future | 402 | 273 | 402 | 273 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.40 | Call | Currency Future | 495 | 552 | 495 | 552 | 585.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.40 | Put | Currency Future | 953 | 867 | 953 | 867 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.00 | Call | Currency Future | 159 | 203 | 159 | 203 | 747.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.00 | Put | Currency Future | 589 | 496 | 589 | 496 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.05 | Call | Currency Future | 149 | 190 | 149 | 190 | 100.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.05 | Put | Currency Future | 629 | 533 | 629 | 533 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.50 | Call | Currency Future | 591 | 651 | 591 | 651 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.50 | Put | Currency Future | 1035 | 953 | 1035 | 953 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.20 | Call | Currency Future | 415 | 472 | 415 | 472 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.20 | Put | Currency Future | 796 | 711 | 796 | 711 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.80 | Call | Currency Future | 1 | 8 | 1 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.80 | Put | Currency Future | 353 | 226 | 353 | 226 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.95 | Call | Currency Future | 171 | 217 | 171 | 217 | 200.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.95 | Put | Currency Future | 551 | 460 | 551 | 460 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.45 | Call | Currency Future | 605 | 666 | 605 | 666 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.45 | Put | Currency Future | 999 | 919 | 999 | 919 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.10 | Call | Currency Future | 297 | 348 | 297 | 348 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.10 | Put | Currency Future | 702 | 615 | 702 | 615 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.00 | Call | Currency Future | 324 | 380 | 324 | 380 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.00 | Put | Currency Future | 630 | 546 | 630 | 546 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 110.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.20 | Put | Currency Future | 752 | 618 | 752 | 618 | 110.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 8.25 | Call | Currency Future | 538 | 600 | 538 | 600 | 0.00 |

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|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-September-10 | 8.25 | Put | Currency Future | 846 | 764 | 846 | 764 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.35 | Call | Currency Future | 101 | 129 | 101 | 129 | 50.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.35 | Put | Currency Future | 881 | 772 | 881 | 772 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.90 | Call | Currency Future | 0 | 3 | 0 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.90 | Put | Currency Future | 452 | 321 | 452 | 321 | 25.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.60 | Call | Currency Future | 563 | 621 | 563 | 621 | 117.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.60 | Put | Currency Future | 1108 | 1023 | 1108 | 1023 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.30 | Call | Currency Future | 388 | 441 | 388 | 441 | 140.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.30 | Put | Currency Future | 869 | 781 | 869 | 781 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.00 | Call | Currency Future | 0 | 1 | 0 | 1 | 2000.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.00 | Put | Currency Future | 552 | 419 | 552 | 419 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.95 | Call | Currency Future | 171 | 217 | 171 | 217 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.95 | Put | Currency Future | 551 | 460 | 551 | 460 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.20 | Call | Currency Future | 272 | 319 | 272 | 319 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.20 | Put | Currency Future | 778 | 686 | 778 | 686 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.35 | Call | Currency Future | 375 | 427 | 375 | 427 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.35 | Put | Currency Future | 906 | 817 | 906 | 817 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.95 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.95 | Put | Currency Future | 502 | 370 | 502 | 370 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.60 | Put | Currency Future | 1152 | 1018 | 1152 | 1018 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.10 | Call | Currency Future | 139 | 178 | 139 | 178 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.10 | Put | Currency Future | 669 | 571 | 669 | 571 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.50 | Call | Currency Future | 340 | 387 | 340 | 387 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.50 | Put | Currency Future | 1021 | 927 | 1021 | 927 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.10 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.10 | Put | Currency Future | 652 | 518 | 652 | 518 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.20 | Call | Currency Future | 122 | 156 | 122 | 156 | 87.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.20 | Put | Currency Future | 752 | 650 | 752 | 650 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 8.45 | Call | Currency Future | 221 | 259 | 221 | 259 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.45 | Put | Currency Future | 976 | 876 | 976 | 876 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.60 | Call | Currency Future | 319 | 364 | 319 | 364 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.60 | Put | Currency Future | 1100 | 1003 | 1100 | 1003 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.40 | Call | Currency Future | 230 | 270 | 230 | 270 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.40 | Put | Currency Future | 935 | 836 | 935 | 836 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 25.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.15 | Put | Currency Future | 702 | 568 | 702 | 568 | 25.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.45 | Call | Currency Future | 351 | 400 | 351 | 400 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.45 | Put | Currency Future | 983 | 890 | 983 | 890 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.05 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.05 | Put | Currency Future | 602 | 469 | 602 | 469 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.55 | Call | Currency Future | 329 | 375 | 329 | 375 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.55 | Put | Currency Future | 1061 | 965 | 1061 | 965 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.20 | Call | Currency Future | 122 | 156 | 122 | 156 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.20 | Put | Currency Future | 752 | 650 | 752 | 650 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.65 | Call | Currency Future | 309 | 352 | 309 | 352 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.65 | Put | Currency Future | 1141 | 1042 | 1141 | 1042 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.30 | Call | Currency Future | 250 | 293 | 250 | 293 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.30 | Put | Currency Future | 856 | 760 | 856 | 760 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.00 | Call | Currency Future | 0 | 1 | 0 | 1 | 9676.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.00 | Put | Currency Future | 5430 | 5294 | 5430 | 5294 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.80 | Call | Currency Future | 1 | 8 | 1 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.80 | Put | Currency Future | 353 | 226 | 353 | 226 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.55 | Call | Currency Future | 8 | 12 | 8 | 12 | 260.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.55 | Put | Currency Future | 2988 | 2855 | 2988 | 2855 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.30 | Call | Currency Future | 1 | 2 | 1 | 2 | 1184.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.30 | Put | Currency Future | 4731 | 4595 | 4731 | 4595 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.90 | Call | Currency Future | 18 | 25 | 18 | 25 | 11185.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 9.90 | Put | Currency Future | 2348 | 2219 | 2348 | 2219 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.20 | Call | Currency Future | 224 | 254 | 224 | 254 | 21795.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.20 | Put | Currency Future | 1605 | 1494 | 1605 | 1494 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.25 | Call | Currency Future | 261 | 306 | 261 | 306 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.25 | Put | Currency Future | 816 | 723 | 816 | 723 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.95 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.95 | Put | Currency Future | 502 | 370 | 502 | 370 | 140.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.05 | Call | Currency Future | 149 | 190 | 149 | 190 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.05 | Put | Currency Future | 629 | 533 | 629 | 533 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.45 | Call | Currency Future | 43 | 150 | 43 | 150 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.45 | Put | Currency Future | 45 | 18 | 45 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.25 | Put | Currency Future | 802 | 668 | 802 | 668 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.35 | Call | Currency Future | 407 | 503 | 407 | 503 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.35 | Put | Currency Future | 187 | 147 | 187 | 147 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.85 | Call | Currency Future | 196 | 248 | 196 | 248 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.85 | Put | Currency Future | 476 | 391 | 476 | 391 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.80 | Call | Currency Future | 59 | 76 | 59 | 76 | 75.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.80 | Put | Currency Future | 1289 | 1169 | 1289 | 1169 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.50 | Call | Currency Future | 25 | 111 | 25 | 111 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.50 | Put | Currency Future | 77 | 29 | 77 | 29 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 2054.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.30 | Put | Currency Future | 852 | 718 | 852 | 718 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.70 | Put | Currency Future | 1252 | 1118 | 1252 | 1118 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.70 | Call | Currency Future | 66 | 85 | 66 | 85 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.70 | Put | Currency Future | 1196 | 1078 | 1196 | 1078 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.15 | Call | Currency Future | 130 | 166 | 130 | 166 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.15 | Put | Currency Future | 710 | 610 | 710 | 610 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 8.30 | Call | Currency Future | 107 | 137 | 107 | 137 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.30 | Put | Currency Future | 837 | 731 | 837 | 731 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.55 | Call | Currency Future | 204 | 239 | 204 | 239 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.55 | Put | Currency Future | 1059 | 955 | 1059 | 955 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.70 | Call | Currency Future | 300 | 341 | 300 | 341 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.70 | Put | Currency Future | 1181 | 1081 | 1181 | 1081 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.40 | Call | Currency Future | 95 | 121 | 95 | 121 | 247.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.40 | Put | Currency Future | 925 | 815 | 925 | 815 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.65 | Call | Currency Future | 188 | 221 | 188 | 221 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.65 | Put | Currency Future | 1144 | 1037 | 1144 | 1037 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.80 | Call | Currency Future | 282 | 321 | 282 | 321 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.80 | Put | Currency Future | 1263 | 1161 | 1263 | 1161 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.35 | Put | Currency Future | 902 | 768 | 902 | 768 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.50 | Call | Currency Future | 84 | 107 | 84 | 107 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.50 | Put | Currency Future | 1014 | 901 | 1014 | 901 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 25.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.40 | Put | Currency Future | 952 | 818 | 952 | 818 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.55 | Call | Currency Future | 79 | 101 | 79 | 101 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.55 | Put | Currency Future | 1059 | 944 | 1059 | 944 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.60 | Call | Currency Future | 196 | 229 | 196 | 229 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.60 | Put | Currency Future | 1101 | 996 | 1101 | 996 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.75 | Call | Currency Future | 291 | 331 | 291 | 331 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.75 | Put | Currency Future | 1222 | 1121 | 1222 | 1121 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.45 | Call | Currency Future | 89 | 114 | 89 | 114 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.45 | Put | Currency Future | 969 | 857 | 969 | 857 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.30 | Call | Currency Future | 107 | 137 | 107 | 137 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.30 | Put | Currency Future | 837 | 731 | 837 | 731 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.45 | Call | Currency Future | 89 | 114 | 89 | 114 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 8.45 | Put | Currency Future | 969 | 857 | 969 | 857 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.35 | Call | Currency Future | 101 | 129 | 101 | 129 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.35 | Put | Currency Future | 881 | 772 | 881 | 772 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 200.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.95 | Put | Currency Future | 1502 | 1368 | 1502 | 1368 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 140.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.45 | Put | Currency Future | 1002 | 868 | 1002 | 868 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 30.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.50 | Put | Currency Future | 1052 | 918 | 1052 | 918 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.50 | Call | Currency Future | 30 | 38 | 30 | 38 | 3000.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.50 | Put | Currency Future | 1960 | 1831 | 1960 | 1831 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.25 | Call | Currency Future | 201 | 334 | 201 | 334 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.25 | Put | Currency Future | 2 | 2 | 2 | 2 | 2000.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 15157.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.75 | Put | Currency Future | 1302 | 1168 | 1302 | 1168 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.45 | Put | Currency Future | 1002 | 868 | 1002 | 868 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.55 | Call | Currency Future | 79 | 101 | 79 | 101 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.55 | Put | Currency Future | 1059 | 944 | 1059 | 944 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.85 | Call | Currency Future | 274 | 312 | 274 | 312 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.85 | Put | Currency Future | 1305 | 1201 | 1305 | 1201 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.60 | Call | Currency Future | 74 | 95 | 74 | 95 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.60 | Put | Currency Future | 1104 | 989 | 1104 | 989 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.75 | Call | Currency Future | 174 | 204 | 174 | 204 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.75 | Put | Currency Future | 1230 | 1121 | 1230 | 1121 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.60 | Call | Currency Future | 74 | 95 | 74 | 95 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.60 | Put | Currency Future | 1104 | 989 | 1104 | 989 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.90 | Call | Currency Future | 156 | 182 | 156 | 182 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.90 | Put | Currency Future | 1361 | 1249 | 1361 | 1249 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 9.00 | Call | Currency Future | 251 | 285 | 251 | 285 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.00 | Put | Currency Future | 1432 | 1325 | 1432 | 1325 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.75 | Call | Currency Future | 63 | 80 | 63 | 80 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.75 | Put | Currency Future | 1243 | 1124 | 1243 | 1124 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.90 | Call | Currency Future | 266 | 302 | 266 | 302 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.90 | Put | Currency Future | 1347 | 1242 | 1347 | 1242 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.65 | Call | Currency Future | 70 | 90 | 70 | 90 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.65 | Put | Currency Future | 1150 | 1033 | 1150 | 1033 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.05 | Call | Currency Future | 244 | 277 | 244 | 277 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.05 | Put | Currency Future | 1475 | 1367 | 1475 | 1367 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 100.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.65 | Put | Currency Future | 1202 | 1068 | 1202 | 1068 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.05 | Call | Currency Future | 140 | 163 | 140 | 163 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.05 | Put | Currency Future | 1495 | 1380 | 1495 | 1380 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.80 | Put | Currency Future | 1352 | 1218 | 1352 | 1218 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.95 | Call | Currency Future | 50 | 64 | 50 | 64 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.95 | Put | Currency Future | 1430 | 1308 | 1430 | 1308 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.15 | Call | Currency Future | 230 | 262 | 230 | 262 | 21978.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.15 | Put | Currency Future | 1562 | 1451 | 1562 | 1451 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.90 | Call | Currency Future | 53 | 68 | 53 | 68 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.90 | Put | Currency Future | 1383 | 1261 | 1383 | 1261 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.95 | Call | Currency Future | 150 | 176 | 150 | 176 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.95 | Put | Currency Future | 1406 | 1292 | 1406 | 1292 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.70 | Put | Currency Future | 1252 | 1118 | 1252 | 1118 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.85 | Call | Currency Future | 56 | 72 | 56 | 72 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.85 | Put | Currency Future | 1336 | 1215 | 1336 | 1215 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.85 | Call | Currency Future | 162 | 189 | 162 | 189 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 8.85 | Put | Currency Future | 1317 | 1206 | 1317 | 1206 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.95 | Call | Currency Future | 258 | 294 | 258 | 294 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.95 | Put | Currency Future | 1389 | 1283 | 1389 | 1283 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.70 | Call | Currency Future | 66 | 85 | 66 | 85 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.70 | Put | Currency Future | 1196 | 1078 | 1196 | 1078 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.55 | Put | Currency Future | 1102 | 968 | 1102 | 968 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.90 | Put | Currency Future | 1452 | 1318 | 1452 | 1318 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.00 | Call | Currency Future | 48 | 61 | 48 | 61 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.00 | Put | Currency Future | 1478 | 1354 | 1478 | 1354 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.30 | Call | Currency Future | 118 | 137 | 118 | 137 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.30 | Put | Currency Future | 1724 | 1604 | 1724 | 1604 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.05 | Put | Currency Future | 1602 | 1468 | 1602 | 1468 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.15 | Call | Currency Future | 41 | 52 | 41 | 52 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.15 | Put | Currency Future | 1621 | 1496 | 1621 | 1496 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.40 | Call | Currency Future | 111 | 129 | 111 | 129 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.40 | Put | Currency Future | 1816 | 1695 | 1816 | 1695 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.50 | Call | Currency Future | 191 | 217 | 191 | 217 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.50 | Put | Currency Future | 1873 | 1756 | 1873 | 1756 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.20 | Put | Currency Future | 1752 | 1618 | 1752 | 1618 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.30 | Call | Currency Future | 36 | 45 | 36 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.30 | Put | Currency Future | 1766 | 1639 | 1766 | 1639 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.55 | Call | Currency Future | 101 | 117 | 101 | 117 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.55 | Put | Currency Future | 1957 | 1834 | 1957 | 1834 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.65 | Call | Currency Future | 178 | 201 | 178 | 201 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.65 | Put | Currency Future | 2009 | 1890 | 2009 | 1890 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 9.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.30 | Put | Currency Future | 1852 | 1718 | 1852 | 1718 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.40 | Call | Currency Future | 33 | 41 | 33 | 41 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.40 | Put | Currency Future | 1863 | 1735 | 1863 | 1735 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.45 | Call | Currency Future | 31 | 39 | 31 | 39 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.45 | Put | Currency Future | 1911 | 1783 | 1911 | 1783 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.45 | Call | Currency Future | 107 | 125 | 107 | 125 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.45 | Put | Currency Future | 1863 | 1741 | 1863 | 1741 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.55 | Call | Currency Future | 187 | 211 | 187 | 211 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.55 | Put | Currency Future | 1918 | 1801 | 1918 | 1801 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.30 | Call | Currency Future | 36 | 45 | 36 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.30 | Put | Currency Future | 1766 | 1639 | 1766 | 1639 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.65 | Call | Currency Future | 95 | 110 | 95 | 110 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.65 | Put | Currency Future | 2051 | 1927 | 2051 | 1927 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.75 | Call | Currency Future | 169 | 191 | 169 | 191 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.75 | Put | Currency Future | 2101 | 1981 | 2101 | 1981 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.40 | Put | Currency Future | 1952 | 1818 | 1952 | 1818 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.55 | Call | Currency Future | 29 | 36 | 29 | 36 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.55 | Put | Currency Future | 2009 | 1880 | 2009 | 1880 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.60 | Call | Currency Future | 182 | 206 | 182 | 206 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.60 | Put | Currency Future | 1963 | 1845 | 1963 | 1845 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.50 | Call | Currency Future | 33 | 39 | 33 | 39 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.50 | Put | Currency Future | 3839 | 3705 | 3839 | 3705 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.90 | Call | Currency Future | 67 | 76 | 67 | 76 | 21978.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.90 | Put | Currency Future | 4148 | 4015 | 4148 | 4015 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.35 | Put | Currency Future | 1902 | 1768 | 1902 | 1768 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.45 | Call | Currency Future | 31 | 39 | 31 | 39 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 9.45 | Put | Currency Future | 1911 | 1783 | 1911 | 1783 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.60 | Call | Currency Future | 98 | 114 | 98 | 114 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.60 | Put | Currency Future | 2004 | 1880 | 2004 | 1880 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.70 | Call | Currency Future | 173 | 196 | 173 | 196 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.70 | Put | Currency Future | 2055 | 1935 | 2055 | 1935 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.90 | Call | Currency Future | 81 | 95 | 81 | 95 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.90 | Put | Currency Future | 2286 | 2161 | 2286 | 2161 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.65 | Put | Currency Future | 2202 | 2068 | 2202 | 2068 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.80 | Call | Currency Future | 21 | 28 | 21 | 28 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.80 | Put | Currency Future | 2251 | 2122 | 2251 | 2122 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.05 | Call | Currency Future | 73 | 86 | 73 | 86 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.05 | Put | Currency Future | 2429 | 2302 | 2429 | 2302 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.15 | Call | Currency Future | 138 | 157 | 138 | 157 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.15 | Put | Currency Future | 2469 | 2347 | 2469 | 2347 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 1000.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.40 | Put | Currency Future | 2952 | 2818 | 2952 | 2818 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.80 | Put | Currency Future | 2352 | 2218 | 2352 | 2218 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.30 | Call | Currency Future | 63 | 73 | 63 | 73 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.30 | Put | Currency Future | 2668 | 2540 | 2668 | 2540 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.40 | Call | Currency Future | 122 | 139 | 122 | 139 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.40 | Put | Currency Future | 2704 | 2578 | 2704 | 2578 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.05 | Put | Currency Future | 2602 | 2468 | 2602 | 2468 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.15 | Call | Currency Future | 13 | 19 | 13 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.15 | Put | Currency Future | 2593 | 2462 | 2593 | 2462 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.10 | Call | Currency Future | 71 | 83 | 71 | 83 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.10 | Put | Currency Future | 2476 | 2350 | 2476 | 2350 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 10.20 | Call | Currency Future | 135 | 153 | 135 | 153 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.20 | Put | Currency Future | 2516 | 2393 | 2516 | 2393 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.85 | Put | Currency Future | 2402 | 2268 | 2402 | 2268 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.00 | Call | Currency Future | 16 | 22 | 16 | 22 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.00 | Put | Currency Future | 2446 | 2316 | 2446 | 2316 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.95 | Call | Currency Future | 78 | 92 | 78 | 92 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.95 | Put | Currency Future | 2334 | 2208 | 2334 | 2208 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.05 | Call | Currency Future | 145 | 165 | 145 | 165 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.05 | Put | Currency Future | 2376 | 2255 | 2376 | 2255 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.70 | Put | Currency Future | 2252 | 2118 | 2252 | 2118 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.85 | Call | Currency Future | 19 | 27 | 19 | 27 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.85 | Put | Currency Future | 2299 | 2170 | 2299 | 2170 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.40 | Call | Currency Future | 201 | 228 | 201 | 228 | 26596.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.40 | Put | Currency Future | 1783 | 1668 | 1783 | 1668 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.95 | Call | Currency Future | 78 | 92 | 78 | 92 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.95 | Put | Currency Future | 2334 | 2208 | 2334 | 2208 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.75 | Put | Currency Future | 2302 | 2168 | 2302 | 2168 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.85 | Call | Currency Future | 19 | 27 | 19 | 27 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.85 | Put | Currency Future | 2299 | 2170 | 2299 | 2170 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.15 | Call | Currency Future | 69 | 81 | 69 | 81 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.15 | Put | Currency Future | 2524 | 2397 | 2524 | 2397 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.90 | Put | Currency Future | 2452 | 2318 | 2452 | 2318 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.05 | Call | Currency Future | 15 | 21 | 15 | 21 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.05 | Put | Currency Future | 2495 | 2364 | 2495 | 2364 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.15 | Call | Currency Future | 69 | 81 | 69 | 81 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 10.15 | Put | Currency Future | 2524 | 2397 | 2524 | 2397 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.90 | Put | Currency Future | 2452 | 2318 | 2452 | 2318 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.50 | Call | Currency Future | 56 | 65 | 56 | 65 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.50 | Put | Currency Future | 2861 | 2731 | 2861 | 2731 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.25 | Put | Currency Future | 2802 | 2668 | 2802 | 2668 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.35 | Call | Currency Future | 10 | 15 | 10 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.35 | Put | Currency Future | 2790 | 2658 | 2790 | 2658 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.55 | Call | Currency Future | 54 | 63 | 54 | 63 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.55 | Put | Currency Future | 2910 | 2780 | 2910 | 2780 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.30 | Put | Currency Future | 2852 | 2718 | 2852 | 2718 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.45 | Call | Currency Future | 9 | 13 | 9 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.45 | Put | Currency Future | 2889 | 2757 | 2889 | 2757 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.45 | Call | Currency Future | 57 | 67 | 57 | 67 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.45 | Put | Currency Future | 2813 | 2683 | 2813 | 2683 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.35 | Put | Currency Future | 2902 | 2768 | 2902 | 2768 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.60 | Call | Currency Future | 53 | 61 | 53 | 61 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.60 | Put | Currency Future | 2958 | 2828 | 2958 | 2828 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.35 | Put | Currency Future | 2902 | 2768 | 2902 | 2768 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.50 | Call | Currency Future | 8 | 12 | 8 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.50 | Put | Currency Future | 2938 | 2806 | 2938 | 2806 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.75 | Call | Currency Future | 48 | 56 | 48 | 56 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.75 | Put | Currency Future | 3104 | 2973 | 3104 | 2973 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.50 | Put | Currency Future | 3052 | 2918 | 3052 | 2918 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 10.60 | Call | Currency Future | 7 | 11 | 7 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.60 | Put | Currency Future | 3037 | 2905 | 3037 | 2905 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.00 | Call | Currency Future | 42 | 49 | 42 | 49 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.00 | Put | Currency Future | 3348 | 3216 | 3348 | 3216 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.70 | Put | Currency Future | 3252 | 3118 | 3252 | 3118 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.80 | Call | Currency Future | 6 | 9 | 6 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.80 | Put | Currency Future | 3236 | 3102 | 3236 | 3102 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.25 | Call | Currency Future | 37 | 43 | 37 | 43 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.25 | Put | Currency Future | 3593 | 3460 | 3593 | 3460 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.95 | Put | Currency Future | 3502 | 3368 | 3502 | 3368 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.05 | Call | Currency Future | 4 | 7 | 4 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.05 | Put | Currency Future | 3484 | 3350 | 3484 | 3350 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.20 | Call | Currency Future | 38 | 45 | 38 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.20 | Put | Currency Future | 3544 | 3411 | 3544 | 3411 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.00 | Put | Currency Future | 5552 | 5418 | 5552 | 5418 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.85 | Put | Currency Future | 3402 | 3268 | 3402 | 3268 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.00 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.00 | Put | Currency Future | 3435 | 3301 | 3435 | 3301 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.10 | Call | Currency Future | 40 | 47 | 40 | 47 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.10 | Put | Currency Future | 3446 | 3313 | 3446 | 3313 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.80 | Put | Currency Future | 3352 | 3218 | 3352 | 3218 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.90 | Call | Currency Future | 5 | 8 | 5 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.90 | Put | Currency Future | 3335 | 3202 | 3335 | 3202 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.15 | Call | Currency Future | 39 | 46 | 39 | 46 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 11.15 | Put | Currency Future | 3495 | 3362 | 3495 | 3362 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.75 | Put | Currency Future | 3302 | 3168 | 3302 | 3168 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.85 | Call | Currency Future | 46 | 53 | 46 | 53 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.85 | Put | Currency Future | 3201 | 3070 | 3201 | 3070 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.45 | Put | Currency Future | 3002 | 2868 | 3002 | 2868 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.20 | Put | Currency Future | 2752 | 2618 | 2752 | 2618 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.30 | Call | Currency Future | 11 | 16 | 11 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.30 | Put | Currency Future | 2741 | 2609 | 2741 | 2609 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.40 | Call | Currency Future | 9 | 14 | 9 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.40 | Put | Currency Future | 2840 | 2707 | 2840 | 2707 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.80 | Call | Currency Future | 47 | 55 | 47 | 55 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.80 | Put | Currency Future | 3153 | 3021 | 3153 | 3021 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.65 | Call | Currency Future | 7 | 10 | 7 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.65 | Put | Currency Future | 3087 | 2954 | 3087 | 2954 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.60 | Put | Currency Future | 3152 | 3018 | 3152 | 3018 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.75 | Call | Currency Future | 6 | 9 | 6 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.75 | Put | Currency Future | 3186 | 3053 | 3186 | 3053 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.65 | Put | Currency Future | 3202 | 3068 | 3202 | 3068 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.80 | Call | Currency Future | 6 | 9 | 6 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.80 | Put | Currency Future | 3236 | 3102 | 3236 | 3102 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.95 | Call | Currency Future | 43 | 51 | 43 | 51 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.95 | Put | Currency Future | 3299 | 3167 | 3299 | 3167 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.05 | Call | Currency Future | 41 | 48 | 41 | 48 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.05 | Put | Currency Future | 3397 | 3265 | 3397 | 3265 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 10.90 | Call | Currency Future | 45 | 52 | 45 | 52 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.90 | Put | Currency Future | 3250 | 3118 | 3250 | 3118 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.70 | Call | Currency Future | 50 | 58 | 50 | 58 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.70 | Put | Currency Future | 3055 | 2924 | 3055 | 2924 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.10 | Put | Currency Future | 2652 | 2518 | 2652 | 2518 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.20 | Call | Currency Future | 12 | 17 | 12 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.20 | Put | Currency Future | 2642 | 2511 | 2642 | 2511 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.60 | Call | Currency Future | 53 | 61 | 53 | 61 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.60 | Put | Currency Future | 2958 | 2828 | 2958 | 2828 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.95 | Put | Currency Future | 2502 | 2368 | 2502 | 2368 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.10 | Call | Currency Future | 14 | 20 | 14 | 20 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.10 | Put | Currency Future | 2544 | 2413 | 2544 | 2413 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.80 | Call | Currency Future | 47 | 55 | 47 | 55 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.80 | Put | Currency Future | 3153 | 3021 | 3153 | 3021 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.15 | Put | Currency Future | 2702 | 2568 | 2702 | 2568 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.30 | Call | Currency Future | 37 | 42 | 37 | 42 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.30 | Put | Currency Future | 3642 | 3509 | 3642 | 3509 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.44 | Call | Currency Future | 34 | 40 | 34 | 40 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.44 | Put | Currency Future | 3780 | 3646 | 3780 | 3646 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.35 | Call | Currency Future | 36 | 41 | 36 | 41 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.35 | Put | Currency Future | 3691 | 3558 | 3691 | 3558 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.55 | Call | Currency Future | 8 | 12 | 8 | 12 | 9530.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.55 | Put | Currency Future | 2988 | 2855 | 2988 | 2855 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.35 | Call | Currency Future | 36 | 41 | 36 | 41 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.35 | Put | Currency Future | 3691 | 3558 | 3691 | 3558 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 10.55 | Put | Currency Future | 3102 | 2968 | 3102 | 2968 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.70 | Call | Currency Future | 7 | 10 | 7 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.70 | Put | Currency Future | 3137 | 3003 | 3137 | 3003 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.40 | Call | Currency Future | 35 | 40 | 35 | 40 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.40 | Put | Currency Future | 3740 | 3607 | 3740 | 3607 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.60 | Put | Currency Future | 3152 | 3018 | 3152 | 3018 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.65 | Call | Currency Future | 31 | 36 | 31 | 36 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.65 | Put | Currency Future | 3987 | 3853 | 3987 | 3853 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.45 | Call | Currency Future | 34 | 40 | 34 | 40 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.45 | Put | Currency Future | 3790 | 3656 | 3790 | 3656 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.75 | Call | Currency Future | 30 | 35 | 30 | 35 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.75 | Put | Currency Future | 4085 | 3951 | 4085 | 3951 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.85 | Put | Currency Future | 3402 | 3268 | 3402 | 3268 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.55 | Call | Currency Future | 33 | 38 | 33 | 38 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.55 | Put | Currency Future | 3888 | 3754 | 3888 | 3754 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.60 | Call | Currency Future | 32 | 37 | 32 | 37 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.60 | Put | Currency Future | 3938 | 3803 | 3938 | 3803 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.55 | Put | Currency Future | 3102 | 2968 | 3102 | 2968 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.30 | Put | Currency Future | 2852 | 2718 | 2852 | 2718 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.20 | Put | Currency Future | 2752 | 2618 | 2752 | 2618 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.00 | Put | Currency Future | 2552 | 2418 | 2552 | 2418 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.10 | Call | Currency Future | 14 | 20 | 14 | 20 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.10 | Put | Currency Future | 2544 | 2413 | 2544 | 2413 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 11.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.30 | Put | Currency Future | 3852 | 3718 | 3852 | 3718 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.15 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.15 | Put | Currency Future | 3584 | 3450 | 3584 | 3450 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.10 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.10 | Put | Currency Future | 3534 | 3400 | 3534 | 3400 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.30 | Call | Currency Future | 3 | 5 | 3 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.30 | Put | Currency Future | 3733 | 3599 | 3733 | 3599 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.20 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.20 | Put | Currency Future | 3634 | 3499 | 3634 | 3499 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.30 | Call | Currency Future | 1 | 2 | 1 | 2 | 10100.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.30 | Put | Currency Future | 4731 | 4595 | 4731 | 4595 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.60 | Call | Currency Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.60 | Put | Currency Future | 4032 | 3898 | 4032 | 3898 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.50 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.50 | Put | Currency Future | 3933 | 3798 | 3933 | 3798 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.00 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.00 | Put | Currency Future | 4431 | 4296 | 4431 | 4296 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.40 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.40 | Put | Currency Future | 4831 | 4695 | 4831 | 4695 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.80 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.80 | Put | Currency Future | 5231 | 5094 | 5231 | 5094 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.20 | Put | Currency Future | 5630 | 5494 | 5630 | 5494 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.90 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.90 | Put | Currency Future | 4332 | 4196 | 4332 | 4196 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.70 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.70 | Put | Currency Future | 5131 | 4994 | 5131 | 4994 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 13.10 | Put | Currency Future | 5530 | 5394 | 5530 | 5394 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.10 | Call | Currency Future | 43 | 55 | 43 | 55 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.10 | Put | Currency Future | 1573 | 1449 | 1573 | 1449 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.70 | Call | Currency Future | 23 | 32 | 23 | 32 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.70 | Put | Currency Future | 2154 | 2025 | 2154 | 2025 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.10 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.10 | Put | Currency Future | 4531 | 4396 | 4531 | 4396 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.30 | Put | Currency Future | 5730 | 5594 | 5730 | 5594 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.60 | Call | Currency Future | 27 | 35 | 27 | 35 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.60 | Put | Currency Future | 2057 | 1928 | 2057 | 1928 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.20 | Call | Currency Future | 12 | 17 | 12 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.20 | Put | Currency Future | 2642 | 2511 | 2642 | 2511 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.40 | Call | Currency Future | 3 | 5 | 3 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.40 | Put | Currency Future | 3833 | 3698 | 3833 | 3698 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.60 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.60 | Put | Currency Future | 5031 | 4895 | 5031 | 4895 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.80 | Call | Currency Future | 59 | 76 | 59 | 76 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.80 | Put | Currency Future | 1289 | 1169 | 1289 | 1169 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.80 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.80 | Put | Currency Future | 4232 | 4097 | 4232 | 4097 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.60 | Put | Currency Future | 6030 | 5894 | 6030 | 5894 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.50 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.50 | Put | Currency Future | 4931 | 4795 | 4931 | 4795 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.10 | Put | Currency Future | 5530 | 5394 | 5530 | 5394 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.70 | Put | Currency Future | 6130 | 5994 | 6130 | 5994 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 11.70 | Call | Currency Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.70 | Put | Currency Future | 4132 | 3997 | 4132 | 3997 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.90 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.90 | Put | Currency Future | 5330 | 5194 | 5330 | 5194 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.50 | Put | Currency Future | 5930 | 5794 | 5930 | 5794 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.80 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.80 | Put | Currency Future | 5231 | 5094 | 5231 | 5094 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.35 | Call | Currency Future | 34 | 43 | 34 | 43 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.35 | Put | Currency Future | 1814 | 1687 | 1814 | 1687 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.95 | Call | Currency Future | 17 | 24 | 17 | 24 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.95 | Put | Currency Future | 2397 | 2267 | 2397 | 2267 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.75 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.75 | Put | Currency Future | 4182 | 4047 | 4182 | 4047 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.35 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.35 | Put | Currency Future | 4781 | 4645 | 4781 | 4645 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.95 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.95 | Put | Currency Future | 5380 | 5244 | 5380 | 5244 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.55 | Put | Currency Future | 5980 | 5844 | 5980 | 5844 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.80 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.80 | Put | Currency Future | 4232 | 4097 | 4232 | 4097 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.25 | Call | Currency Future | 37 | 47 | 37 | 47 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.25 | Put | Currency Future | 1717 | 1591 | 1717 | 1591 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.05 | Call | Currency Future | 4 | 7 | 4 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.05 | Put | Currency Future | 3484 | 3350 | 3484 | 3350 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.65 | Call | Currency Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.65 | Put | Currency Future | 4082 | 3947 | 4082 | 3947 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.25 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 12.25 | Put | Currency Future | 4681 | 4545 | 4681 | 4545 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.85 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.85 | Put | Currency Future | 5281 | 5144 | 5281 | 5144 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.10 | Call | Currency Future | 43 | 55 | 43 | 55 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.10 | Put | Currency Future | 1573 | 1449 | 1573 | 1449 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.10 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.10 | Put | Currency Future | 4531 | 4396 | 4531 | 4396 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.75 | Call | Currency Future | 89 | 104 | 89 | 104 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.75 | Put | Currency Future | 2145 | 2020 | 2145 | 2020 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.05 | Call | Currency Future | 73 | 86 | 73 | 86 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.05 | Put | Currency Future | 2429 | 2302 | 2429 | 2302 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.25 | Call | Currency Future | 65 | 76 | 65 | 76 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.25 | Put | Currency Future | 2620 | 2492 | 2620 | 2492 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.35 | Call | Currency Future | 61 | 71 | 61 | 71 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.35 | Put | Currency Future | 2716 | 2588 | 2716 | 2588 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.55 | Call | Currency Future | 19 | 22 | 19 | 22 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.55 | Put | Currency Future | 4874 | 4739 | 4874 | 4739 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.75 | Call | Currency Future | 22 | 30 | 22 | 30 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.75 | Put | Currency Future | 2202 | 2074 | 2202 | 2074 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.95 | Call | Currency Future | 5 | 8 | 5 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.95 | Put | Currency Future | 3385 | 3251 | 3385 | 3251 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.55 | Call | Currency Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.55 | Put | Currency Future | 3983 | 3848 | 3983 | 3848 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.15 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.15 | Put | Currency Future | 4581 | 4445 | 4581 | 4445 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.25 | Put | Currency Future | 5680 | 5544 | 5680 | 5544 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.50 | Call | Currency Future | 104 | 121 | 104 | 121 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.50 | Put | Currency Future | 1910 | 1787 | 1910 | 1787 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 11.60 | Call | Currency Future | 32 | 37 | 32 | 37 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.60 | Put | Currency Future | 3938 | 3803 | 3938 | 3803 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.70 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.70 | Put | Currency Future | 6016 | 5879 | 6016 | 5879 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.30 | Call | Currency Future | 3 | 5 | 3 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.30 | Put | Currency Future | 3733 | 3599 | 3733 | 3599 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.60 | Put | Currency Future | 2152 | 2018 | 2152 | 2018 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.70 | Put | Currency Future | 2252 | 2118 | 2252 | 2118 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.80 | Put | Currency Future | 2352 | 2218 | 2352 | 2218 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.40 | Put | Currency Future | 2952 | 2818 | 2952 | 2818 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.35 | Call | Currency Future | 114 | 133 | 114 | 133 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.35 | Put | Currency Future | 1770 | 1649 | 1770 | 1649 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.85 | Call | Currency Future | 46 | 53 | 46 | 53 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.85 | Put | Currency Future | 3201 | 3070 | 3201 | 3070 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.55 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.55 | Put | Currency Future | 5867 | 5730 | 5867 | 5730 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.55 | Put | Currency Future | 2102 | 1968 | 2102 | 1968 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.65 | Put | Currency Future | 2202 | 2068 | 2202 | 2068 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.25 | Call | Currency Future | 122 | 142 | 122 | 142 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.25 | Put | Currency Future | 1678 | 1559 | 1678 | 1559 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.45 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.45 | Put | Currency Future | 5768 | 5631 | 5768 | 5631 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.85 | Call | Currency Future | 56 | 72 | 56 | 72 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 8.85 | Put | Currency Future | 1336 | 1215 | 1336 | 1215 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.25 | Call | Currency Future | 3 | 6 | 3 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.25 | Put | Currency Future | 3683 | 3549 | 3683 | 3549 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.85 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.85 | Put | Currency Future | 4282 | 4146 | 4282 | 4146 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.50 | Put | Currency Future | 2052 | 1918 | 2052 | 1918 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.20 | Call | Currency Future | 126 | 147 | 126 | 147 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.20 | Put | Currency Future | 1632 | 1514 | 1632 | 1514 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.10 | Call | Currency Future | 40 | 47 | 40 | 47 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.10 | Put | Currency Future | 3446 | 3313 | 3446 | 3313 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.40 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.40 | Put | Currency Future | 5718 | 5581 | 5718 | 5581 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.10 | Call | Currency Future | 135 | 158 | 135 | 158 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.10 | Put | Currency Future | 1541 | 1424 | 1541 | 1424 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.30 | Call | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.30 | Put | Currency Future | 5618 | 5482 | 5618 | 5482 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.20 | Call | Currency Future | 39 | 50 | 39 | 50 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.20 | Put | Currency Future | 1669 | 1543 | 1669 | 1543 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.10 | Put | Currency Future | 2652 | 2518 | 2652 | 2518 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.35 | Call | Currency Future | 3 | 5 | 3 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.35 | Put | Currency Future | 3783 | 3649 | 3783 | 3649 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.95 | Call | Currency Future | 1 | 3 | 1 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.95 | Put | Currency Future | 4382 | 4246 | 4382 | 4246 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.55 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.55 | Put | Currency Future | 4981 | 4845 | 4981 | 4845 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.75 | Put | Currency Future | 6180 | 6044 | 6180 | 6044 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 10.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.90 | Put | Currency Future | 3452 | 3318 | 3452 | 3318 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.00 | Put | Currency Future | 3552 | 3418 | 3552 | 3418 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.85 | Call | Currency Future | 28 | 33 | 28 | 33 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.85 | Put | Currency Future | 4184 | 4050 | 4184 | 4050 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.95 | Call | Currency Future | 8 | 11 | 8 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.95 | Put | Currency Future | 6264 | 6127 | 6264 | 6127 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.90 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.90 | Put | Currency Future | 4332 | 4196 | 4332 | 4196 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.15 | Put | Currency Future | 2702 | 2568 | 2702 | 2568 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.70 | Call | Currency Future | 93 | 107 | 93 | 107 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.70 | Put | Currency Future | 2098 | 1973 | 2098 | 1973 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.70 | Call | Currency Future | 31 | 35 | 31 | 35 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.70 | Put | Currency Future | 4036 | 3902 | 4036 | 3902 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.80 | Call | Currency Future | 29 | 34 | 29 | 34 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.80 | Put | Currency Future | 4134 | 4000 | 4134 | 4000 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.90 | Call | Currency Future | 9 | 11 | 9 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.90 | Put | Currency Future | 6214 | 6078 | 6214 | 6078 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.90 | Put | Currency Future | 6330 | 6194 | 6330 | 6194 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.05 | Put | Currency Future | 3602 | 3468 | 3602 | 3468 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.15 | Put | Currency Future | 3702 | 3568 | 3702 | 3568 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.85 | Call | Currency Future | 28 | 33 | 28 | 33 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.85 | Put | Currency Future | 4184 | 4050 | 4184 | 4050 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.95 | Call | Currency Future | 26 | 31 | 26 | 31 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 11.95 | Put | Currency Future | 4282 | 4148 | 4282 | 4148 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.05 | Call | Currency Future | 25 | 30 | 25 | 30 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.05 | Put | Currency Future | 4380 | 4246 | 4380 | 4246 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.15 | Call | Currency Future | 6 | 9 | 6 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.15 | Put | Currency Future | 6462 | 6325 | 6462 | 6325 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.80 | Put | Currency Future | 6230 | 6094 | 6230 | 6094 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.80 | Call | Currency Future | 86 | 101 | 86 | 101 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.80 | Put | Currency Future | 2192 | 2067 | 2192 | 2067 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.30 | Call | Currency Future | 37 | 42 | 37 | 42 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.30 | Put | Currency Future | 3642 | 3509 | 3642 | 3509 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.80 | Call | Currency Future | 29 | 34 | 29 | 34 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.80 | Put | Currency Future | 4134 | 4000 | 4134 | 4000 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.90 | Call | Currency Future | 27 | 32 | 27 | 32 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.90 | Put | Currency Future | 4233 | 4099 | 4233 | 4099 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.00 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.00 | Put | Currency Future | 6313 | 6177 | 6313 | 6177 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.85 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.85 | Put | Currency Future | 4282 | 4146 | 4282 | 4146 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.45 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.45 | Put | Currency Future | 4881 | 4745 | 4881 | 4745 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.65 | Put | Currency Future | 6080 | 5944 | 6080 | 5944 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.80 | Put | Currency Future | 3352 | 3218 | 3352 | 3218 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.80 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.80 | Put | Currency Future | 6115 | 5979 | 6115 | 5979 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.00 | Put | Currency Future | 6430 | 6294 | 6430 | 6294 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 11.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.05 | Put | Currency Future | 3602 | 3468 | 3602 | 3468 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.25 | Put | Currency Future | 3802 | 3668 | 3802 | 3668 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.90 | Put | Currency Future | 3452 | 3318 | 3452 | 3318 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.10 | Put | Currency Future | 3652 | 3518 | 3652 | 3518 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.30 | Call | Currency Future | 118 | 137 | 118 | 137 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.30 | Put | Currency Future | 1724 | 1604 | 1724 | 1604 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.50 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.50 | Put | Currency Future | 5817 | 5681 | 5817 | 5681 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.80 | Call | Currency Future | 168 | 196 | 168 | 196 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.80 | Put | Currency Future | 1273 | 1163 | 1273 | 1163 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.20 | Call | Currency Future | 14 | 16 | 14 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.20 | Put | Currency Future | 5519 | 5383 | 5519 | 5383 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.05 | Put | Currency Future | 2602 | 2468 | 2602 | 2468 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.95 | Call | Currency Future | 150 | 176 | 150 | 176 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 8.95 | Put | Currency Future | 1406 | 1292 | 1406 | 1292 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.65 | Call | Currency Future | 51 | 60 | 51 | 60 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.65 | Put | Currency Future | 3007 | 2876 | 3007 | 2876 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.15 | Call | Currency Future | 39 | 46 | 39 | 46 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.15 | Put | Currency Future | 3495 | 3362 | 3495 | 3362 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.35 | Call | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.35 | Put | Currency Future | 5668 | 5532 | 5668 | 5532 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.90 | Call | Currency Future | 45 | 52 | 45 | 52 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.90 | Put | Currency Future | 3250 | 3118 | 3250 | 3118 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 11.40 | Call | Currency Future | 35 | 40 | 35 | 40 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 11.40 | Put | Currency Future | 3740 | 3607 | 3740 | 3607 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.60 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.60 | Put | Currency Future | 5917 | 5780 | 5917 | 5780 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.55 | Call | Currency Future | 54 | 63 | 54 | 63 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.55 | Put | Currency Future | 2910 | 2780 | 2910 | 2780 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.65 | Call | Currency Future | 51 | 60 | 51 | 60 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.65 | Put | Currency Future | 3007 | 2876 | 3007 | 2876 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.25 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.25 | Put | Currency Future | 5569 | 5432 | 5569 | 5432 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.00 | Call | Currency Future | 145 | 169 | 145 | 169 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.00 | Put | Currency Future | 1450 | 1336 | 1450 | 1336 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.10 | Put | Currency Future | 3652 | 3518 | 3652 | 3518 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.20 | Put | Currency Future | 3752 | 3618 | 3752 | 3618 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.65 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.65 | Put | Currency Future | 5967 | 5830 | 5967 | 5830 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.65 | Call | Currency Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.65 | Put | Currency Future | 4082 | 3947 | 4082 | 3947 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.85 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.85 | Put | Currency Future | 5281 | 5144 | 5281 | 5144 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.05 | Put | Currency Future | 6480 | 6344 | 6480 | 6344 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 10.65 | Put | Currency Future | 3202 | 3068 | 3202 | 3068 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.15 | Put | Currency Future | 3702 | 3568 | 3702 | 3568 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.35 | Put | Currency Future | 3902 | 3768 | 3902 | 3768 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 13.15 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.15 | Put | Currency Future | 5469 | 5333 | 5469 | 5333 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.40 | Call | Currency Future | 59 | 69 | 59 | 69 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.40 | Put | Currency Future | 2764 | 2635 | 2764 | 2635 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.00 | Call | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.00 | Put | Currency Future | 5321 | 5184 | 5321 | 5184 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.45 | Put | Currency Future | 5880 | 5744 | 5880 | 5744 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.35 | Call | Currency Future | 61 | 71 | 61 | 71 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.35 | Put | Currency Future | 2716 | 2588 | 2716 | 2588 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.95 | Call | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.95 | Put | Currency Future | 5271 | 5135 | 5271 | 5135 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.35 | Put | Currency Future | 5780 | 5644 | 5780 | 5644 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.85 | Call | Currency Future | 16 | 19 | 16 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.85 | Put | Currency Future | 5172 | 5036 | 5172 | 5036 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.20 | Call | Currency Future | 67 | 78 | 67 | 78 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.20 | Put | Currency Future | 2572 | 2445 | 2572 | 2445 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.30 | Call | Currency Future | 63 | 73 | 63 | 73 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.30 | Put | Currency Future | 2668 | 2540 | 2668 | 2540 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.90 | Call | Currency Future | 16 | 19 | 16 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.90 | Put | Currency Future | 5221 | 5085 | 5221 | 5085 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.00 | Call | Currency Future | 76 | 89 | 76 | 89 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.00 | Put | Currency Future | 2381 | 2255 | 2381 | 2255 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.50 | Call | Currency Future | 19 | 23 | 19 | 23 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.50 | Put | Currency Future | 4825 | 4690 | 4825 | 4690 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.65 | Call | Currency Future | 70 | 90 | 70 | 90 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.65 | Put | Currency Future | 1150 | 1033 | 1150 | 1033 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 12.65 | Put | Currency Future | 5081 | 4945 | 5081 | 4945 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.05 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.05 | Put | Currency Future | 5480 | 5344 | 5480 | 5344 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.15 | Put | Currency Future | 1702 | 1568 | 1702 | 1568 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.45 | Put | Currency Future | 2002 | 1868 | 2002 | 1868 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.55 | Put | Currency Future | 2102 | 1968 | 2102 | 1968 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.80 | Call | Currency Future | 86 | 101 | 86 | 101 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.80 | Put | Currency Future | 2192 | 2067 | 2192 | 2067 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.40 | Call | Currency Future | 21 | 24 | 21 | 24 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.40 | Put | Currency Future | 4726 | 4591 | 4726 | 4591 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.20 | Call | Currency Future | 504 | 609 | 504 | 609 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.20 | Put | Currency Future | 134 | 102 | 134 | 102 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.10 | Put | Currency Future | 1652 | 1518 | 1652 | 1518 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.40 | Put | Currency Future | 1952 | 1818 | 1952 | 1818 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.95 | Call | Currency Future | 339 | 397 | 339 | 397 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.95 | Put | Currency Future | 594 | 513 | 594 | 513 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.35 | Call | Currency Future | 21 | 25 | 21 | 25 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.35 | Put | Currency Future | 4677 | 4541 | 4677 | 4541 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.80 | Call | Currency Future | 165 | 187 | 165 | 187 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.80 | Put | Currency Future | 2147 | 2026 | 2147 | 2026 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.90 | Call | Currency Future | 157 | 178 | 157 | 178 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.90 | Put | Currency Future | 2238 | 2118 | 2238 | 2118 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.10 | Call | Currency Future | 142 | 161 | 142 | 161 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.10 | Put | Currency Future | 2423 | 2301 | 2423 | 2301 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 10.30 | Call | Currency Future | 128 | 146 | 128 | 146 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.30 | Put | Currency Future | 2610 | 2485 | 2610 | 2485 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.40 | Call | Currency Future | 55 | 62 | 55 | 62 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.40 | Put | Currency Future | 4636 | 4502 | 4636 | 4502 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.85 | Call | Currency Future | 161 | 182 | 161 | 182 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.85 | Put | Currency Future | 2192 | 2072 | 2192 | 2072 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.95 | Call | Currency Future | 153 | 174 | 153 | 174 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.95 | Put | Currency Future | 2284 | 2164 | 2284 | 2164 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.25 | Call | Currency Future | 131 | 149 | 131 | 149 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.25 | Put | Currency Future | 2563 | 2439 | 2563 | 2439 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.35 | Call | Currency Future | 125 | 142 | 125 | 142 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.35 | Put | Currency Future | 2656 | 2532 | 2656 | 2532 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.45 | Call | Currency Future | 54 | 61 | 54 | 61 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.45 | Put | Currency Future | 4685 | 4551 | 4685 | 4551 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.25 | Put | Currency Future | 1802 | 1668 | 1802 | 1668 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.90 | Call | Currency Future | 157 | 178 | 157 | 178 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.90 | Put | Currency Future | 2238 | 2118 | 2238 | 2118 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.30 | Call | Currency Future | 128 | 146 | 128 | 146 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.30 | Put | Currency Future | 2610 | 2485 | 2610 | 2485 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.50 | Call | Currency Future | 117 | 133 | 117 | 133 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.50 | Put | Currency Future | 2798 | 2672 | 2798 | 2672 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.60 | Call | Currency Future | 51 | 58 | 51 | 58 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.60 | Put | Currency Future | 4832 | 4697 | 4832 | 4697 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.55 | Call | Currency Future | 298 | 381 | 298 | 381 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.55 | Put | Currency Future | 278 | 224 | 278 | 224 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.95 | Call | Currency Future | 50 | 64 | 50 | 64 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 8.95 | Put | Currency Future | 1430 | 1308 | 1430 | 1308 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.85 | Call | Currency Future | 5 | 8 | 5 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 10.85 | Put | Currency Future | 3286 | 3152 | 3286 | 3152 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.55 | Call | Currency Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.55 | Put | Currency Future | 3983 | 3848 | 3983 | 3848 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.35 | Put | Currency Future | 5780 | 5644 | 5780 | 5644 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.45 | Put | Currency Future | 2002 | 1868 | 2002 | 1868 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.85 | Put | Currency Future | 2402 | 2268 | 2402 | 2268 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.95 | Put | Currency Future | 2502 | 2368 | 2502 | 2368 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.10 | Call | Currency Future | 71 | 83 | 71 | 83 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.10 | Put | Currency Future | 2476 | 2350 | 2476 | 2350 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.20 | Call | Currency Future | 67 | 78 | 67 | 78 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 10.20 | Put | Currency Future | 2572 | 2445 | 2572 | 2445 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.70 | Call | Currency Future | 17 | 21 | 17 | 21 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.70 | Put | Currency Future | 5023 | 4887 | 5023 | 4887 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.05 | Call | Currency Future | 145 | 165 | 145 | 165 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.05 | Put | Currency Future | 2376 | 2255 | 2376 | 2255 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.35 | Call | Currency Future | 125 | 142 | 125 | 142 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.35 | Put | Currency Future | 2656 | 2532 | 2656 | 2532 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.45 | Call | Currency Future | 119 | 136 | 119 | 136 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.45 | Put | Currency Future | 2751 | 2625 | 2751 | 2625 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.55 | Call | Currency Future | 114 | 129 | 114 | 129 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.55 | Put | Currency Future | 2845 | 2719 | 2845 | 2719 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.65 | Call | Currency Future | 109 | 124 | 109 | 124 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.65 | Put | Currency Future | 2940 | 2813 | 2940 | 2813 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.75 | Call | Currency Future | 48 | 55 | 48 | 55 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.75 | Put | Currency Future | 4979 | 4844 | 4979 | 4844 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 7.30 | Call | Currency Future | 438 | 537 | 438 | 537 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.30 | Put | Currency Future | 168 | 131 | 168 | 131 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.20 | Put | Currency Future | 1752 | 1618 | 1752 | 1618 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.60 | Put | Currency Future | 2152 | 2018 | 2152 | 2018 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.85 | Call | Currency Future | 84 | 98 | 84 | 98 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.85 | Put | Currency Future | 2239 | 2115 | 2239 | 2115 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.45 | Call | Currency Future | 20 | 24 | 20 | 24 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.45 | Put | Currency Future | 4775 | 4640 | 4775 | 4640 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.85 | Call | Currency Future | 161 | 182 | 161 | 182 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.85 | Put | Currency Future | 2192 | 2072 | 2192 | 2072 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.55 | Call | Currency Future | 52 | 59 | 52 | 59 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.55 | Put | Currency Future | 4783 | 4648 | 4783 | 4648 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.70 | Call | Currency Future | 93 | 107 | 93 | 107 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.70 | Put | Currency Future | 2098 | 1973 | 2098 | 1973 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.90 | Call | Currency Future | 731 | 850 | 731 | 850 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.90 | Put | Currency Future | 61 | 43 | 61 | 43 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.70 | Call | Currency Future | 241 | 303 | 241 | 303 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.70 | Put | Currency Future | 371 | 297 | 371 | 297 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.45 | Call | Currency Future | 107 | 125 | 107 | 125 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.45 | Put | Currency Future | 1863 | 1741 | 1863 | 1741 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.35 | Call | Currency Future | 21 | 25 | 21 | 25 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.35 | Put | Currency Future | 4677 | 4541 | 4677 | 4541 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.75 | Call | Currency Future | 569 | 649 | 569 | 649 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.75 | Put | Currency Future | 500 | 438 | 500 | 438 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.45 | Call | Currency Future | 196 | 222 | 196 | 222 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.45 | Put | Currency Future | 1828 | 1712 | 1828 | 1712 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.95 | Call | Currency Future | 153 | 174 | 153 | 174 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 9.95 | Put | Currency Future | 2284 | 2164 | 2284 | 2164 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.05 | Put | Currency Future | 1602 | 1468 | 1602 | 1468 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.60 | Call | Currency Future | 471 | 553 | 471 | 553 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.60 | Put | Currency Future | 377 | 320 | 377 | 320 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.70 | Call | Currency Future | 591 | 673 | 591 | 673 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.70 | Put | Currency Future | 472 | 412 | 472 | 412 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.80 | Call | Currency Future | 165 | 187 | 165 | 187 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.80 | Put | Currency Future | 2147 | 2026 | 2147 | 2026 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.20 | Call | Currency Future | 59 | 67 | 59 | 67 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.20 | Put | Currency Future | 4441 | 4307 | 4441 | 4307 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.85 | Call | Currency Future | 772 | 893 | 772 | 893 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.85 | Put | Currency Future | 52 | 37 | 52 | 37 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.15 | Call | Currency Future | 13 | 19 | 13 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.15 | Put | Currency Future | 2593 | 2462 | 2593 | 2462 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.35 | Call | Currency Future | 114 | 133 | 114 | 133 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.35 | Put | Currency Future | 1770 | 1649 | 1770 | 1649 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.25 | Call | Currency Future | 22 | 26 | 22 | 26 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.25 | Put | Currency Future | 4578 | 4443 | 4578 | 4443 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.65 | Call | Currency Future | 614 | 698 | 614 | 698 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.65 | Put | Currency Future | 446 | 388 | 446 | 388 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.35 | Call | Currency Future | 207 | 234 | 207 | 234 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.35 | Put | Currency Future | 1738 | 1624 | 1738 | 1624 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.45 | Call | Currency Future | 196 | 222 | 196 | 222 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.45 | Put | Currency Future | 1828 | 1712 | 1828 | 1712 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.25 | Call | Currency Future | 58 | 66 | 58 | 66 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.25 | Put | Currency Future | 4489 | 4356 | 4489 | 4356 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.95 | Call | Currency Future | 690 | 807 | 690 | 807 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.95 | Put | Currency Future | 70 | 51 | 70 | 51 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 7.75 | Call | Currency Future | 225 | 283 | 225 | 283 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.75 | Put | Currency Future | 405 | 327 | 405 | 327 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.25 | Call | Currency Future | 11 | 16 | 11 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 10.25 | Put | Currency Future | 2692 | 2560 | 2692 | 2560 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.35 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.35 | Put | Currency Future | 4781 | 4645 | 4781 | 4645 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.95 | Call | Currency Future | 690 | 807 | 690 | 807 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.95 | Put | Currency Future | 70 | 51 | 70 | 51 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.80 | Call | Currency Future | 815 | 938 | 815 | 938 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.80 | Put | Currency Future | 45 | 31 | 45 | 31 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.00 | Put | Currency Future | 1552 | 1418 | 1552 | 1418 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.10 | Put | Currency Future | 1652 | 1518 | 1652 | 1518 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.50 | Call | Currency Future | 521 | 608 | 521 | 608 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.50 | Put | Currency Future | 327 | 275 | 327 | 275 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.30 | Call | Currency Future | 212 | 241 | 212 | 241 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.30 | Put | Currency Future | 1694 | 1580 | 1694 | 1580 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.55 | Call | Currency Future | 4020 | 4156 | 4020 | 4156 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.05 | Call | Currency Future | 2520 | 2657 | 2520 | 2657 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.05 | Put | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.55 | Call | Currency Future | 1039 | 1172 | 1039 | 1172 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.55 | Put | Currency Future | 19 | 15 | 19 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.55 | Put | Currency Future | 7980 | 7844 | 7980 | 7844 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.40 | Call | Currency Future | 4048 | 4182 | 4048 | 4182 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.90 | Call | Currency Future | 2548 | 2682 | 2548 | 2682 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 4.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.40 | Call | Currency Future | 1048 | 1182 | 1048 | 1182 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.40 | Put | Currency Future | 4952 | 4818 | 4952 | 4818 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.90 | Put | Currency Future | 6452 | 6318 | 6452 | 6318 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 15.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 15.40 | Put | Currency Future | 7952 | 7818 | 7952 | 7818 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.65 | Call | Currency Future | 4045 | 4184 | 4045 | 4184 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.15 | Call | Currency Future | 2548 | 2686 | 2548 | 2686 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.15 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.65 | Call | Currency Future | 1107 | 1235 | 1107 | 1235 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.65 | Put | Currency Future | 63 | 51 | 63 | 51 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.65 | Call | Currency Future | 18 | 21 | 18 | 21 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.65 | Put | Currency Future | 4973 | 4838 | 4973 | 4838 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.65 | Put | Currency Future | 7956 | 7818 | 7956 | 7818 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.75 | Call | Currency Future | 4070 | 4211 | 4070 | 4211 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.75 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.25 | Call | Currency Future | 2578 | 2719 | 2578 | 2719 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.25 | Put | Currency Future | 9 | 9 | 9 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.75 | Call | Currency Future | 1178 | 1303 | 1178 | 1303 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.75 | Put | Currency Future | 109 | 93 | 109 | 93 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.25 | Call | Currency Future | 85 | 96 | 85 | 96 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.25 | Put | Currency Future | 3516 | 3385 | 3516 | 3385 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.25 | Call | Currency Future | 29 | 33 | 29 | 33 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.25 | Put | Currency Future | 6460 | 6322 | 6460 | 6322 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 15.75 | Call | Currency Future | 18 | 20 | 18 | 20 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.75 | Put | Currency Future | 7949 | 7810 | 7949 | 7810 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.30 | Call | Currency Future | 4270 | 4406 | 4270 | 4406 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.80 | Call | Currency Future | 2770 | 2907 | 2770 | 2907 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.30 | Call | Currency Future | 1280 | 1415 | 1280 | 1415 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.30 | Put | Currency Future | 10 | 8 | 10 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.80 | Call | Currency Future | 210 | 265 | 210 | 265 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.80 | Put | Currency Future | 440 | 358 | 440 | 358 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.30 | Put | Currency Future | 7730 | 7594 | 7730 | 7594 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.20 | Call | Currency Future | 4248 | 4382 | 4248 | 4382 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.70 | Call | Currency Future | 2748 | 2882 | 2748 | 2882 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.20 | Call | Currency Future | 1248 | 1382 | 1248 | 1382 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.70 | Call | Currency Future | 2 | 21 | 2 | 21 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.70 | Put | Currency Future | 254 | 139 | 254 | 139 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.20 | Put | Currency Future | 4752 | 4618 | 4752 | 4618 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.70 | Put | Currency Future | 6252 | 6118 | 6252 | 6118 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 15.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 15.20 | Put | Currency Future | 7752 | 7618 | 7752 | 7618 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.40 | Call | Currency Future | 4295 | 4434 | 4295 | 4434 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.90 | Call | Currency Future | 2797 | 2936 | 2797 | 2936 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 4.90 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.40 | Call | Currency Future | 1333 | 1464 | 1333 | 1464 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.40 | Put | Currency Future | 38 | 31 | 38 | 31 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.40 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.40 | Put | Currency Future | 7707 | 7568 | 7707 | 7568 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.50 | Call | Currency Future | 4319 | 4461 | 4319 | 4461 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.00 | Call | Currency Future | 2826 | 2967 | 2826 | 2967 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.00 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.50 | Call | Currency Future | 1390 | 1520 | 1390 | 1520 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.50 | Put | Currency Future | 71 | 60 | 71 | 60 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.00 | Call | Currency Future | 94 | 106 | 94 | 106 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.00 | Put | Currency Future | 3275 | 3146 | 3275 | 3146 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.50 | Call | Currency Future | 53 | 60 | 53 | 60 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.50 | Put | Currency Future | 4734 | 4599 | 4734 | 4599 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.00 | Call | Currency Future | 32 | 36 | 32 | 36 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.00 | Put | Currency Future | 6213 | 6076 | 6213 | 6076 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.50 | Call | Currency Future | 19 | 22 | 19 | 22 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.50 | Put | Currency Future | 7700 | 7561 | 7700 | 7561 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.15 | Call | Currency Future | 4298 | 4432 | 4298 | 4432 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.65 | Call | Currency Future | 2798 | 2932 | 2798 | 2932 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.15 | Call | Currency Future | 1298 | 1432 | 1298 | 1432 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.15 | Put | Currency Future | 4702 | 4568 | 4702 | 4568 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.65 | Put | Currency Future | 6202 | 6068 | 6202 | 6068 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 15.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 15.15 | Put | Currency Future | 7702 | 7568 | 7702 | 7568 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.65 | Put | Currency Future | 5081 | 4945 | 5081 | 4945 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.85 | Put | Currency Future | 1402 | 1268 | 1402 | 1268 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 9.35 | Put | Currency Future | 1902 | 1768 | 1902 | 1768 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.30 | Call | Currency Future | 633 | 729 | 633 | 729 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.30 | Put | Currency Future | 239 | 196 | 239 | 196 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.10 | Call | Currency Future | 135 | 158 | 135 | 158 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.10 | Put | Currency Future | 1541 | 1424 | 1541 | 1424 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.20 | Call | Currency Future | 126 | 147 | 126 | 147 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.20 | Put | Currency Future | 1632 | 1514 | 1632 | 1514 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.60 | Call | Currency Future | 98 | 114 | 98 | 114 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 9.60 | Put | Currency Future | 2004 | 1880 | 2004 | 1880 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.00 | Call | Currency Future | 26 | 30 | 26 | 30 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.00 | Put | Currency Future | 4331 | 4197 | 4331 | 4197 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.35 | Call | Currency Future | 770 | 866 | 770 | 866 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.35 | Put | Currency Future | 302 | 256 | 302 | 256 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.25 | Call | Currency Future | 218 | 248 | 218 | 248 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.25 | Put | Currency Future | 1649 | 1537 | 1649 | 1537 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.55 | Call | Currency Future | 187 | 211 | 187 | 211 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 9.55 | Put | Currency Future | 1918 | 1801 | 1918 | 1801 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.85 | Call | Currency Future | 69 | 77 | 69 | 77 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.85 | Put | Currency Future | 4100 | 3967 | 4100 | 3967 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.00 | Call | Currency Future | 2570 | 2707 | 2570 | 2707 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.00 | Put | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.00 | Call | Currency Future | 1575 | 1710 | 1575 | 1710 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 6.00 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.00 | Call | Currency Future | 650 | 765 | 650 | 765 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.00 | Put | Currency Future | 81 | 59 | 81 | 59 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.90 | Call | Currency Future | 548 | 682 | 548 | 682 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.40 | Call | Currency Future | 73 | 193 | 73 | 193 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.40 | Put | Currency Future | 25 | 11 | 25 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.10 | Call | Currency Future | 2598 | 2736 | 2598 | 2736 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.10 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.10 | Call | Currency Future | 1615 | 1749 | 1615 | 1749 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.10 | Put | Currency Future | 20 | 15 | 20 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.10 | Call | Currency Future | 761 | 867 | 761 | 867 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.10 | Put | Currency Future | 167 | 133 | 167 | 133 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.10 | Call | Currency Future | 24 | 29 | 24 | 29 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.10 | Put | Currency Future | 4430 | 4295 | 4430 | 4295 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.10 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.10 | Put | Currency Future | 5420 | 5283 | 5420 | 5283 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.20 | Call | Currency Future | 2627 | 2769 | 2627 | 2769 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.20 | Put | Currency Future | 9 | 8 | 9 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.20 | Call | Currency Future | 1659 | 1794 | 1659 | 1794 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.20 | Put | Currency Future | 40 | 33 | 40 | 33 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.20 | Call | Currency Future | 860 | 962 | 860 | 962 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.20 | Put | Currency Future | 241 | 202 | 241 | 202 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.20 | Call | Currency Future | 87 | 98 | 87 | 98 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.20 | Put | Currency Future | 3468 | 3337 | 3468 | 3337 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.20 | Call | Currency Future | 41 | 47 | 41 | 47 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.20 | Put | Currency Future | 5422 | 5286 | 5422 | 5286 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.80 | Call | Currency Future | 1773 | 1909 | 1773 | 1909 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.80 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 6.70 | Call | Currency Future | 748 | 882 | 748 | 882 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.20 | Call | Currency Future | 249 | 383 | 249 | 383 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.20 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.95 | Call | Currency Future | 2747 | 2886 | 2747 | 2886 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.95 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.95 | Call | Currency Future | 1759 | 1894 | 1759 | 1894 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.95 | Put | Currency Future | 14 | 11 | 14 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.95 | Call | Currency Future | 868 | 980 | 868 | 980 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.95 | Put | Currency Future | 123 | 96 | 123 | 96 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.00 | Call | Currency Future | 1845 | 1982 | 1845 | 1982 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.00 | Put | Currency Future | 26 | 22 | 26 | 22 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.00 | Call | Currency Future | 992 | 1102 | 992 | 1102 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.00 | Put | Currency Future | 173 | 141 | 173 | 141 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.00 | Call | Currency Future | 64 | 73 | 64 | 73 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.00 | Put | Currency Future | 4246 | 4113 | 4246 | 4113 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.00 | Call | Currency Future | 44 | 50 | 44 | 50 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.00 | Put | Currency Future | 5225 | 5089 | 5225 | 5089 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.65 | Call | Currency Future | 798 | 932 | 798 | 932 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.15 | Call | Currency Future | 298 | 433 | 298 | 433 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.15 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.90 | Call | Currency Future | 1807 | 1943 | 1807 | 1943 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.90 | Put | Currency Future | 13 | 9 | 13 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.90 | Call | Currency Future | 905 | 1019 | 905 | 1019 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.90 | Put | Currency Future | 111 | 86 | 111 | 86 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.15 | Put | Currency Future | 7580 | 7444 | 7580 | 7444 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.35 | Call | Currency Future | 82 | 92 | 82 | 92 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 11.35 | Put | Currency Future | 3613 | 3482 | 3613 | 3482 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.35 | Call | Currency Future | 56 | 63 | 56 | 63 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.35 | Put | Currency Future | 4587 | 4453 | 4587 | 4453 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.35 | Call | Currency Future | 39 | 44 | 39 | 44 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.35 | Put | Currency Future | 5571 | 5434 | 5571 | 5434 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.75 | Call | Currency Future | 2820 | 2957 | 2820 | 2957 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.75 | Call | Currency Future | 1823 | 1959 | 1823 | 1959 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.75 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.75 | Call | Currency Future | 858 | 983 | 858 | 983 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.75 | Put | Currency Future | 38 | 26 | 38 | 26 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.25 | Put | Currency Future | 7680 | 7544 | 7680 | 7544 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.60 | Call | Currency Future | 848 | 982 | 848 | 982 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.10 | Call | Currency Future | 348 | 483 | 348 | 483 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.85 | Call | Currency Future | 2847 | 2985 | 2847 | 2985 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.85 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.85 | Call | Currency Future | 1856 | 1992 | 1856 | 1992 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.85 | Put | Currency Future | 11 | 8 | 11 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.85 | Call | Currency Future | 943 | 1059 | 943 | 1059 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.85 | Put | Currency Future | 99 | 76 | 99 | 76 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.95 | Call | Currency Future | 2875 | 3016 | 2875 | 3016 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.95 | Put | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.95 | Call | Currency Future | 1892 | 2030 | 1892 | 2030 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.95 | Put | Currency Future | 23 | 19 | 23 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.95 | Call | Currency Future | 1027 | 1139 | 1027 | 1139 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.95 | Put | Currency Future | 158 | 128 | 158 | 128 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 7.95 | Call | Currency Future | 492 | 559 | 492 | 559 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.95 | Put | Currency Future | 624 | 549 | 624 | 549 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.45 | Call | Currency Future | 79 | 89 | 79 | 89 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.45 | Put | Currency Future | 3710 | 3578 | 3710 | 3578 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.45 | Call | Currency Future | 38 | 43 | 38 | 43 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.45 | Put | Currency Future | 5669 | 5532 | 5669 | 5532 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.60 | Put | Currency Future | 4152 | 4018 | 4152 | 4018 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.60 | Put | Currency Future | 5152 | 5018 | 5152 | 5018 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.85 | Call | Currency Future | 2720 | 2857 | 2720 | 2857 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.85 | Call | Currency Future | 1723 | 1859 | 1723 | 1859 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.85 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.35 | Put | Currency Future | 7780 | 7644 | 7780 | 7644 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.70 | Put | Currency Future | 4252 | 4118 | 4252 | 4118 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.70 | Put | Currency Future | 5252 | 5118 | 5252 | 5118 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.10 | Call | Currency Future | 2726 | 2868 | 2726 | 2868 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.10 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.10 | Call | Currency Future | 1751 | 1888 | 1751 | 1888 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.10 | Put | Currency Future | 32 | 27 | 32 | 27 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.10 | Call | Currency Future | 924 | 1030 | 924 | 1030 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.10 | Put | Currency Future | 206 | 170 | 206 | 170 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.10 | Call | Currency Future | 444 | 505 | 444 | 505 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 8.10 | Put | Currency Future | 725 | 644 | 725 | 644 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.60 | Call | Currency Future | 112 | 127 | 112 | 127 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 10.60 | Put | Currency Future | 2893 | 2766 | 2893 | 2766 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.60 | Call | Currency Future | 75 | 84 | 75 | 84 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.60 | Put | Currency Future | 3856 | 3724 | 3856 | 3724 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.60 | Call | Currency Future | 36 | 41 | 36 | 41 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.60 | Put | Currency Future | 5818 | 5680 | 5818 | 5680 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.90 | Call | Currency Future | 2670 | 2807 | 2670 | 2807 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.90 | Call | Currency Future | 1674 | 1810 | 1674 | 1810 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.90 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.40 | Put | Currency Future | 7830 | 7694 | 7830 | 7694 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.75 | Call | Currency Future | 698 | 832 | 698 | 832 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.75 | Put | Currency Future | 4302 | 4168 | 4302 | 4168 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.75 | Put | Currency Future | 5302 | 5168 | 5302 | 5168 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.05 | Call | Currency Future | 2647 | 2786 | 2647 | 2786 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.05 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.05 | Call | Currency Future | 1663 | 1797 | 1663 | 1797 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.05 | Put | Currency Future | 18 | 14 | 18 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.05 | Call | Currency Future | 796 | 903 | 796 | 903 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.05 | Put | Currency Future | 151 | 120 | 151 | 120 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.15 | Call | Currency Future | 2677 | 2818 | 2677 | 2818 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.15 | Put | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.15 | Call | Currency Future | 1705 | 1841 | 1705 | 1841 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.15 | Put | Currency Future | 36 | 30 | 36 | 30 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.65 | Call | Currency Future | 74 | 83 | 74 | 83 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.65 | Put | Currency Future | 3905 | 3772 | 3905 | 3772 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 12.65 | Call | Currency Future | 50 | 57 | 50 | 57 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.65 | Put | Currency Future | 4881 | 4746 | 4881 | 4746 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.65 | Call | Currency Future | 36 | 40 | 36 | 40 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.65 | Put | Currency Future | 5867 | 5730 | 5867 | 5730 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.80 | Call | Currency Future | 648 | 782 | 648 | 782 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.30 | Call | Currency Future | 154 | 286 | 154 | 286 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.30 | Put | Currency Future | 6 | 4 | 6 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.80 | Put | Currency Future | 4352 | 4218 | 4352 | 4218 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.80 | Put | Currency Future | 5352 | 5218 | 5352 | 5218 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.70 | Call | Currency Future | 107 | 121 | 107 | 121 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.70 | Put | Currency Future | 2988 | 2860 | 2988 | 2860 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.70 | Call | Currency Future | 72 | 81 | 72 | 81 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.70 | Put | Currency Future | 3954 | 3821 | 3954 | 3821 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.70 | Call | Currency Future | 49 | 56 | 49 | 56 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.70 | Put | Currency Future | 4930 | 4795 | 4930 | 4795 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.70 | Call | Currency Future | 35 | 40 | 35 | 40 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.70 | Put | Currency Future | 5916 | 5779 | 5916 | 5779 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.65 | Put | Currency Future | 4202 | 4068 | 4202 | 4068 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.65 | Put | Currency Future | 5202 | 5068 | 5202 | 5068 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.50 | Call | Currency Future | 78 | 87 | 78 | 87 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.50 | Put | Currency Future | 3759 | 3627 | 3759 | 3627 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.50 | Call | Currency Future | 37 | 42 | 37 | 42 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.50 | Put | Currency Future | 5719 | 5582 | 5719 | 5582 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.65 | Call | Currency Future | 2920 | 3057 | 2920 | 3057 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 4.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.65 | Call | Currency Future | 1922 | 2058 | 1922 | 2058 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.65 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.65 | Call | Currency Future | 947 | 1076 | 947 | 1076 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.65 | Put | Currency Future | 27 | 19 | 27 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.50 | Call | Currency Future | 948 | 1082 | 948 | 1082 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.00 | Call | Currency Future | 448 | 582 | 448 | 582 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.50 | Put | Currency Future | 4052 | 3918 | 4052 | 3918 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.50 | Put | Currency Future | 5052 | 4918 | 5052 | 4918 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.75 | Call | Currency Future | 2946 | 3085 | 2946 | 3085 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.75 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.75 | Call | Currency Future | 1954 | 2091 | 1954 | 2091 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.75 | Put | Currency Future | 9 | 7 | 9 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.75 | Call | Currency Future | 1023 | 1146 | 1023 | 1146 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.75 | Put | Currency Future | 78 | 63 | 78 | 63 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.90 | Call | Currency Future | 2925 | 3066 | 2925 | 3066 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.90 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.90 | Call | Currency Future | 1940 | 2079 | 1940 | 2079 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.90 | Put | Currency Future | 21 | 18 | 21 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.90 | Call | Currency Future | 1063 | 1179 | 1063 | 1179 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.90 | Put | Currency Future | 144 | 118 | 144 | 118 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.40 | Call | Currency Future | 122 | 139 | 122 | 139 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.40 | Put | Currency Future | 2704 | 2578 | 2704 | 2578 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.40 | Call | Currency Future | 80 | 91 | 80 | 91 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.40 | Put | Currency Future | 3662 | 3530 | 3662 | 3530 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 4.60 | Call | Currency Future | 2970 | 3107 | 2970 | 3107 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.60 | Call | Currency Future | 1972 | 2108 | 1972 | 2108 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.60 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.60 | Call | Currency Future | 993 | 1124 | 993 | 1124 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.60 | Put | Currency Future | 23 | 17 | 23 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.10 | Put | Currency Future | 7530 | 7394 | 7530 | 7394 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.45 | Call | Currency Future | 998 | 1132 | 998 | 1132 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.95 | Call | Currency Future | 498 | 632 | 498 | 632 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.45 | Put | Currency Future | 4002 | 3868 | 4002 | 3868 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.45 | Put | Currency Future | 5002 | 4868 | 5002 | 4868 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.70 | Call | Currency Future | 2996 | 3135 | 2996 | 3135 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.70 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.70 | Call | Currency Future | 2002 | 2140 | 2002 | 2140 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.70 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.70 | Call | Currency Future | 1064 | 1190 | 1064 | 1190 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.70 | Put | Currency Future | 69 | 57 | 69 | 57 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.70 | Call | Currency Future | 425 | 503 | 425 | 503 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.70 | Put | Currency Future | 431 | 369 | 431 | 369 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.20 | Call | Currency Future | 23 | 27 | 23 | 27 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.20 | Put | Currency Future | 4528 | 4394 | 4528 | 4394 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.85 | Call | Currency Future | 2974 | 3116 | 2974 | 3116 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.85 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.85 | Call | Currency Future | 1987 | 2128 | 1987 | 2128 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 5.85 | Put | Currency Future | 19 | 17 | 19 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.85 | Call | Currency Future | 1100 | 1220 | 1100 | 1220 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.85 | Put | Currency Future | 131 | 109 | 131 | 109 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.80 | Call | Currency Future | 3024 | 3165 | 3024 | 3165 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.80 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.80 | Call | Currency Future | 2035 | 2177 | 2035 | 2177 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.80 | Put | Currency Future | 17 | 16 | 17 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.80 | Call | Currency Future | 1137 | 1261 | 1137 | 1261 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.80 | Put | Currency Future | 119 | 101 | 119 | 101 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.30 | Call | Currency Future | 84 | 94 | 84 | 94 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.30 | Put | Currency Future | 3565 | 3434 | 3565 | 3434 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.30 | Call | Currency Future | 57 | 65 | 57 | 65 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.30 | Put | Currency Future | 4538 | 4404 | 4538 | 4404 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.30 | Call | Currency Future | 40 | 45 | 40 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.30 | Put | Currency Future | 5521 | 5385 | 5521 | 5385 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.45 | Call | Currency Future | 3120 | 3256 | 3120 | 3256 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.45 | Call | Currency Future | 2121 | 2258 | 2121 | 2258 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.45 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.45 | Call | Currency Future | 1135 | 1268 | 1135 | 1268 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.45 | Put | Currency Future | 15 | 12 | 15 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.45 | Call | Currency Future | 350 | 439 | 350 | 439 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.45 | Put | Currency Future | 230 | 183 | 230 | 183 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.95 | Call | Currency Future | 17 | 24 | 17 | 24 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.95 | Put | Currency Future | 2397 | 2267 | 2397 | 2267 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.95 | Put | Currency Future | 7380 | 7244 | 7380 | 7244 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.30 | Call | Currency Future | 1148 | 1282 | 1148 | 1282 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 12.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.30 | Put | Currency Future | 4852 | 4718 | 4852 | 4718 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.55 | Call | Currency Future | 3146 | 3285 | 3146 | 3285 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.55 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.55 | Call | Currency Future | 2151 | 2289 | 2151 | 2289 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.55 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.55 | Call | Currency Future | 1196 | 1325 | 1196 | 1325 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.55 | Put | Currency Future | 52 | 42 | 52 | 42 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.05 | Call | Currency Future | 15 | 17 | 15 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.05 | Put | Currency Future | 5370 | 5234 | 5370 | 5234 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.65 | Call | Currency Future | 3173 | 3314 | 3173 | 3314 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.65 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.65 | Call | Currency Future | 2183 | 2324 | 2183 | 2324 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.65 | Put | Currency Future | 14 | 14 | 14 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.65 | Call | Currency Future | 1261 | 1389 | 1261 | 1389 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.65 | Put | Currency Future | 92 | 78 | 92 | 78 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.15 | Call | Currency Future | 88 | 100 | 88 | 100 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.15 | Put | Currency Future | 3420 | 3289 | 3420 | 3289 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.15 | Call | Currency Future | 42 | 47 | 42 | 47 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.15 | Put | Currency Future | 5373 | 5237 | 5373 | 5237 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.35 | Call | Currency Future | 3220 | 3356 | 3220 | 3356 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.35 | Call | Currency Future | 2221 | 2357 | 2221 | 2357 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.35 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.35 | Call | Currency Future | 1232 | 1366 | 1232 | 1366 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.35 | Put | Currency Future | 12 | 9 | 12 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.85 | Put | Currency Future | 7280 | 7144 | 7280 | 7144 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.25 | Call | Currency Future | 1198 | 1332 | 1198 | 1332 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 6.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.25 | Put | Currency Future | 4802 | 4668 | 4802 | 4668 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.50 | Call | Currency Future | 3196 | 3335 | 3196 | 3335 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.50 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.50 | Call | Currency Future | 2200 | 2339 | 2200 | 2339 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.50 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.50 | Call | Currency Future | 1241 | 1371 | 1241 | 1371 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.50 | Put | Currency Future | 47 | 38 | 47 | 38 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.60 | Call | Currency Future | 3223 | 3364 | 3223 | 3364 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.60 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.60 | Call | Currency Future | 2232 | 2373 | 2232 | 2373 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.60 | Put | Currency Future | 13 | 13 | 13 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.60 | Call | Currency Future | 1303 | 1432 | 1303 | 1432 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.60 | Put | Currency Future | 85 | 72 | 85 | 72 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.10 | Call | Currency Future | 90 | 102 | 90 | 102 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.10 | Put | Currency Future | 3372 | 3241 | 3372 | 3241 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.10 | Call | Currency Future | 62 | 70 | 62 | 70 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.10 | Put | Currency Future | 4343 | 4210 | 4343 | 4210 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.10 | Call | Currency Future | 43 | 48 | 43 | 48 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.10 | Put | Currency Future | 5324 | 5188 | 5324 | 5188 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.30 | Call | Currency Future | 3270 | 3406 | 3270 | 3406 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.30 | Call | Currency Future | 2271 | 2407 | 2271 | 2407 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.30 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.80 | Put | Currency Future | 7230 | 7094 | 7230 | 7094 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.40 | Call | Currency Future | 3296 | 3434 | 3296 | 3434 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.40 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 5.40 | Call | Currency Future | 2300 | 2438 | 2300 | 2438 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.40 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.40 | Call | Currency Future | 575 | 667 | 575 | 667 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.40 | Put | Currency Future | 281 | 233 | 281 | 233 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.55 | Call | Currency Future | 3272 | 3414 | 3272 | 3414 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.55 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.55 | Call | Currency Future | 2281 | 2423 | 2281 | 2423 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.55 | Put | Currency Future | 13 | 12 | 13 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.55 | Call | Currency Future | 1346 | 1476 | 1346 | 1476 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.55 | Put | Currency Future | 78 | 65 | 78 | 65 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.55 | Call | Currency Future | 663 | 751 | 663 | 751 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.55 | Put | Currency Future | 394 | 340 | 394 | 340 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.05 | Call | Currency Future | 92 | 104 | 92 | 104 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.05 | Put | Currency Future | 3323 | 3194 | 3323 | 3194 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.05 | Call | Currency Future | 63 | 72 | 63 | 72 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.05 | Put | Currency Future | 4294 | 4161 | 4294 | 4161 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.05 | Call | Currency Future | 43 | 49 | 43 | 49 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.05 | Put | Currency Future | 5275 | 5139 | 5275 | 5139 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.25 | Call | Currency Future | 3320 | 3456 | 3320 | 3456 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.25 | Call | Currency Future | 2321 | 2457 | 2321 | 2457 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.25 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.25 | Call | Currency Future | 1329 | 1464 | 1329 | 1464 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.25 | Put | Currency Future | 9 | 7 | 9 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.75 | Put | Currency Future | 7180 | 7044 | 7180 | 7044 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.50 | Call | Currency Future | 3322 | 3463 | 3322 | 3463 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.50 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.50 | Call | Currency Future | 2331 | 2472 | 2331 | 2472 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 5.50 | Put | Currency Future | 12 | 12 | 12 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.50 | Call | Currency Future | 689 | 778 | 689 | 778 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.50 | Put | Currency Future | 370 | 318 | 370 | 318 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.45 | Call | Currency Future | 3246 | 3384 | 3246 | 3384 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.45 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.45 | Call | Currency Future | 2250 | 2388 | 2250 | 2388 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.45 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.45 | Call | Currency Future | 1287 | 1417 | 1287 | 1417 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.45 | Put | Currency Future | 42 | 34 | 42 | 34 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.45 | Call | Currency Future | 548 | 637 | 548 | 637 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.45 | Put | Currency Future | 303 | 253 | 303 | 253 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.35 | Call | Currency Future | 1098 | 1232 | 1098 | 1232 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.85 | Call | Currency Future | 598 | 732 | 598 | 732 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.35 | Call | Currency Future | 111 | 238 | 111 | 238 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.35 | Put | Currency Future | 12 | 6 | 12 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.35 | Put | Currency Future | 4902 | 4768 | 4902 | 4768 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.60 | Call | Currency Future | 3096 | 3235 | 3096 | 3235 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.60 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.60 | Call | Currency Future | 2101 | 2239 | 2101 | 2239 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.60 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.60 | Call | Currency Future | 1152 | 1280 | 1152 | 1280 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.60 | Put | Currency Future | 57 | 46 | 57 | 46 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.70 | Call | Currency Future | 3123 | 3265 | 3123 | 3265 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.70 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.70 | Call | Currency Future | 2134 | 2275 | 2134 | 2275 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.70 | Put | Currency Future | 15 | 15 | 15 | 15 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 6.70 | Call | Currency Future | 1219 | 1346 | 1219 | 1346 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.70 | Put | Currency Future | 101 | 85 | 101 | 85 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.35 | Call | Currency Future | 3345 | 3484 | 3345 | 3484 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.35 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.35 | Call | Currency Future | 2349 | 2488 | 2349 | 2488 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.35 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.35 | Call | Currency Future | 1379 | 1511 | 1379 | 1511 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.35 | Put | Currency Future | 35 | 27 | 35 | 27 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.35 | Call | Currency Future | 604 | 698 | 604 | 698 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.35 | Put | Currency Future | 259 | 214 | 259 | 214 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.50 | Call | Currency Future | 26 | 30 | 26 | 30 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.50 | Put | Currency Future | 6708 | 6570 | 6708 | 6570 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.55 | Call | Currency Future | 76 | 86 | 76 | 86 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.55 | Put | Currency Future | 3808 | 3675 | 3808 | 3675 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.55 | Call | Currency Future | 26 | 30 | 26 | 30 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.55 | Put | Currency Future | 6757 | 6619 | 6757 | 6619 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.60 | Call | Currency Future | 25 | 29 | 25 | 29 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.60 | Put | Currency Future | 6807 | 6669 | 6807 | 6669 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.40 | Call | Currency Future | 3170 | 3306 | 3170 | 3306 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.40 | Call | Currency Future | 2171 | 2307 | 2171 | 2307 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.40 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.40 | Call | Currency Future | 1183 | 1317 | 1183 | 1317 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.40 | Put | Currency Future | 13 | 11 | 13 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.90 | Put | Currency Future | 7330 | 7194 | 7330 | 7194 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.05 | Call | Currency Future | 3520 | 3656 | 3520 | 3656 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.05 | Call | Currency Future | 1526 | 1661 | 1526 | 1661 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 6.05 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.05 | Call | Currency Future | 612 | 725 | 612 | 725 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.05 | Put | Currency Future | 92 | 68 | 92 | 68 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.55 | Put | Currency Future | 6980 | 6844 | 6980 | 6844 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.90 | Call | Currency Future | 1548 | 1682 | 1548 | 1682 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.90 | Put | Currency Future | 4452 | 4318 | 4452 | 4318 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.20 | Call | Currency Future | 3495 | 3634 | 3495 | 3634 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.20 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.20 | Call | Currency Future | 2498 | 2637 | 2498 | 2637 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.20 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.20 | Call | Currency Future | 1520 | 1653 | 1520 | 1653 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.20 | Put | Currency Future | 25 | 19 | 25 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.30 | Call | Currency Future | 3521 | 3663 | 3521 | 3663 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.30 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.30 | Call | Currency Future | 2528 | 2670 | 2528 | 2670 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.30 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.30 | Call | Currency Future | 1567 | 1701 | 1567 | 1701 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.30 | Put | Currency Future | 49 | 41 | 49 | 41 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.30 | Call | Currency Future | 799 | 897 | 799 | 897 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.30 | Put | Currency Future | 281 | 237 | 281 | 237 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.80 | Call | Currency Future | 47 | 54 | 47 | 54 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.80 | Put | Currency Future | 5029 | 4893 | 5029 | 4893 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.30 | Call | Currency Future | 28 | 32 | 28 | 32 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.30 | Put | Currency Future | 6510 | 6372 | 6510 | 6372 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.95 | Call | Currency Future | 3620 | 3756 | 3620 | 3756 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 4.95 | Call | Currency Future | 2620 | 2757 | 2620 | 2757 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.95 | Call | Currency Future | 1624 | 1760 | 1624 | 1760 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.95 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.45 | Call | Currency Future | 3 | 5 | 3 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 11.45 | Put | Currency Future | 3883 | 3748 | 3883 | 3748 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.45 | Put | Currency Future | 6880 | 6744 | 6880 | 6744 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.85 | Call | Currency Future | 1598 | 1732 | 1598 | 1732 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.85 | Put | Currency Future | 1402 | 1268 | 1402 | 1268 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.85 | Put | Currency Future | 4402 | 4268 | 4402 | 4268 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.10 | Call | Currency Future | 3595 | 3734 | 3595 | 3734 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.10 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.60 | Call | Currency Future | 18 | 22 | 18 | 22 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.60 | Put | Currency Future | 4924 | 4788 | 4924 | 4788 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.25 | Call | Currency Future | 3571 | 3712 | 3571 | 3712 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.25 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.25 | Call | Currency Future | 1613 | 1747 | 1613 | 1747 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.25 | Put | Currency Future | 44 | 37 | 44 | 37 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.25 | Call | Currency Future | 829 | 929 | 829 | 929 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.25 | Put | Currency Future | 261 | 219 | 261 | 219 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.95 | Put | Currency Future | 6380 | 6244 | 6380 | 6244 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.95 | Put | Currency Future | 8380 | 8244 | 8380 | 8244 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.85 | Call | Currency Future | 3598 | 3732 | 3598 | 3732 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 3.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.85 | Call | Currency Future | 2598 | 2732 | 2598 | 2732 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.85 | Put | Currency Future | 6402 | 6268 | 6402 | 6268 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.10 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.10 | Put | Currency Future | 6412 | 6276 | 6412 | 6276 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.10 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.10 | Put | Currency Future | 8406 | 8267 | 8406 | 8267 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.25 | Call | Currency Future | 14 | 16 | 14 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.25 | Put | Currency Future | 8445 | 8306 | 8445 | 8306 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.05 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 12.05 | Put | Currency Future | 4481 | 4346 | 4481 | 4346 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.05 | Put | Currency Future | 8480 | 8344 | 8480 | 8344 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.95 | Call | Currency Future | 3498 | 3632 | 3498 | 3632 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.95 | Call | Currency Future | 2498 | 2632 | 2498 | 2632 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.95 | Call | Currency Future | 1498 | 1632 | 1498 | 1632 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.95 | Call | Currency Future | 498 | 632 | 498 | 632 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.95 | Put | Currency Future | 6502 | 6368 | 6502 | 6368 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.20 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.20 | Put | Currency Future | 6512 | 6375 | 6512 | 6375 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.20 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.20 | Put | Currency Future | 8506 | 8367 | 8506 | 8367 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 4.35 | Call | Currency Future | 3471 | 3613 | 3471 | 3613 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.35 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.35 | Call | Currency Future | 2479 | 2620 | 2479 | 2620 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.35 | Put | Currency Future | 10 | 10 | 10 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.35 | Call | Currency Future | 1522 | 1656 | 1522 | 1656 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.35 | Put | Currency Future | 54 | 45 | 54 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.35 | Call | Currency Future | 28 | 32 | 28 | 32 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.35 | Put | Currency Future | 6559 | 6421 | 6559 | 6421 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.35 | Call | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.35 | Put | Currency Future | 8544 | 8405 | 8544 | 8405 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.15 | Call | Currency Future | 3420 | 3556 | 3420 | 3556 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.15 | Call | Currency Future | 2421 | 2557 | 2421 | 2557 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.15 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.15 | Call | Currency Future | 1427 | 1562 | 1427 | 1562 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.15 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.15 | Call | Currency Future | 539 | 646 | 539 | 646 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.15 | Put | Currency Future | 119 | 90 | 119 | 90 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.15 | Put | Currency Future | 6580 | 6444 | 6580 | 6444 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.15 | Put | Currency Future | 8580 | 8444 | 8580 | 8444 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.00 | Call | Currency Future | 3448 | 3582 | 3448 | 3582 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.00 | Call | Currency Future | 2448 | 2582 | 2448 | 2582 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.00 | Call | Currency Future | 1448 | 1582 | 1448 | 1582 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 14.00 | Put | Currency Future | 6552 | 6418 | 6552 | 6418 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.30 | Call | Currency Future | 3395 | 3534 | 3395 | 3534 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.30 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.30 | Call | Currency Future | 2399 | 2537 | 2399 | 2537 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.30 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.30 | Call | Currency Future | 1426 | 1558 | 1426 | 1558 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.30 | Put | Currency Future | 31 | 24 | 31 | 24 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.30 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.30 | Put | Currency Future | 6611 | 6474 | 6611 | 6474 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.30 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.30 | Put | Currency Future | 8606 | 8467 | 8606 | 8467 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.45 | Call | Currency Future | 3372 | 3513 | 3372 | 3513 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.45 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.45 | Call | Currency Future | 2380 | 2521 | 2380 | 2521 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.45 | Put | Currency Future | 11 | 11 | 11 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.45 | Call | Currency Future | 1433 | 1565 | 1433 | 1565 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.45 | Put | Currency Future | 65 | 54 | 65 | 54 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.45 | Call | Currency Future | 715 | 807 | 715 | 807 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.45 | Put | Currency Future | 346 | 296 | 346 | 296 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.45 | Call | Currency Future | 27 | 31 | 27 | 31 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.45 | Put | Currency Future | 6658 | 6520 | 6658 | 6520 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.45 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.45 | Put | Currency Future | 8644 | 8504 | 8644 | 8504 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.25 | Put | Currency Future | 6680 | 6544 | 6680 | 6544 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.25 | Put | Currency Future | 8680 | 8544 | 8680 | 8544 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.10 | Call | Currency Future | 3348 | 3482 | 3348 | 3482 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 5.10 | Call | Currency Future | 2348 | 2482 | 2348 | 2482 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.10 | Call | Currency Future | 1348 | 1482 | 1348 | 1482 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.10 | Put | Currency Future | 6652 | 6518 | 6652 | 6518 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.40 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.40 | Put | Currency Future | 6710 | 6573 | 6710 | 6573 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.40 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.40 | Put | Currency Future | 8706 | 8567 | 8706 | 8567 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.55 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.55 | Put | Currency Future | 8743 | 8603 | 8743 | 8603 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.20 | Call | Currency Future | 3370 | 3506 | 3370 | 3506 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.20 | Call | Currency Future | 2371 | 2507 | 2371 | 2507 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.20 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.20 | Call | Currency Future | 1378 | 1513 | 1378 | 1513 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.20 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.20 | Put | Currency Future | 6630 | 6494 | 6630 | 6494 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.20 | Put | Currency Future | 8630 | 8494 | 8630 | 8494 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.35 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.35 | Put | Currency Future | 6660 | 6523 | 6660 | 6523 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.35 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.35 | Put | Currency Future | 8656 | 8517 | 8656 | 8517 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.50 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.50 | Put | Currency Future | 8693 | 8554 | 8693 | 8554 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 14.40 | Put | Currency Future | 6830 | 6694 | 6830 | 6694 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.40 | Put | Currency Future | 8830 | 8694 | 8830 | 8694 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.25 | Call | Currency Future | 3198 | 3332 | 3198 | 3332 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.25 | Call | Currency Future | 2198 | 2332 | 2198 | 2332 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.25 | Put | Currency Future | 6802 | 6668 | 6802 | 6668 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.55 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.55 | Put | Currency Future | 6859 | 6722 | 6859 | 6722 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.55 | Put | Currency Future | 8856 | 8717 | 8856 | 8717 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.70 | Call | Currency Future | 107 | 121 | 107 | 121 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.70 | Put | Currency Future | 2988 | 2860 | 2988 | 2860 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.70 | Call | Currency Future | 49 | 56 | 49 | 56 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 12.70 | Put | Currency Future | 4930 | 4795 | 4930 | 4795 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.70 | Call | Currency Future | 25 | 28 | 25 | 28 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.70 | Put | Currency Future | 6906 | 6768 | 6906 | 6768 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.70 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.70 | Put | Currency Future | 8892 | 8752 | 8892 | 8752 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.70 | Call | Currency Future | 25 | 28 | 25 | 28 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.70 | Put | Currency Future | 6906 | 6768 | 6906 | 6768 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.45 | Put | Currency Future | 8880 | 8744 | 8880 | 8744 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.30 | Call | Currency Future | 3148 | 3282 | 3148 | 3282 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.30 | Call | Currency Future | 2148 | 2282 | 2148 | 2282 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 14.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.30 | Put | Currency Future | 6852 | 6718 | 6852 | 6718 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.60 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.60 | Put | Currency Future | 6909 | 6771 | 6909 | 6771 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.60 | Put | Currency Future | 8906 | 8767 | 8906 | 8767 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.75 | Call | Currency Future | 3074 | 3215 | 3074 | 3215 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.75 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.75 | Call | Currency Future | 2084 | 2226 | 2084 | 2226 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.75 | Put | Currency Future | 16 | 15 | 16 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.75 | Call | Currency Future | 104 | 118 | 104 | 118 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.75 | Put | Currency Future | 3036 | 2908 | 3036 | 2908 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.75 | Call | Currency Future | 24 | 28 | 24 | 28 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.75 | Put | Currency Future | 6955 | 6817 | 6955 | 6817 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.75 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.75 | Put | Currency Future | 8942 | 8802 | 8942 | 8802 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.50 | Call | Currency Future | 3070 | 3207 | 3070 | 3207 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.50 | Call | Currency Future | 2071 | 2208 | 2071 | 2208 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.50 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.50 | Call | Currency Future | 1087 | 1220 | 1087 | 1220 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.50 | Put | Currency Future | 17 | 14 | 17 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.50 | Call | Currency Future | 323 | 409 | 323 | 409 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.50 | Put | Currency Future | 253 | 203 | 253 | 203 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.50 | Put | Currency Future | 6930 | 6794 | 6930 | 6794 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.50 | Put | Currency Future | 8930 | 8794 | 8930 | 8794 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.40 | Call | Currency Future | 3048 | 3182 | 3048 | 3182 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 4.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.40 | Call | Currency Future | 2048 | 2182 | 2048 | 2182 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.40 | Put | Currency Future | 3952 | 3818 | 3952 | 3818 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.90 | Put | Currency Future | 5452 | 5318 | 5452 | 5318 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.40 | Put | Currency Future | 6952 | 6818 | 6952 | 6818 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.65 | Call | Currency Future | 3046 | 3185 | 3046 | 3185 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.65 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.65 | Call | Currency Future | 2052 | 2190 | 2052 | 2190 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.65 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.65 | Call | Currency Future | 3 | 5 | 3 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.65 | Put | Currency Future | 6959 | 6821 | 6959 | 6821 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.65 | Put | Currency Future | 8956 | 8817 | 8956 | 8817 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.80 | Call | Currency Future | 102 | 116 | 102 | 116 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 10.80 | Put | Currency Future | 3083 | 2955 | 3083 | 2955 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.80 | Call | Currency Future | 24 | 27 | 24 | 27 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.80 | Put | Currency Future | 7005 | 6867 | 7005 | 6867 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.80 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.80 | Put | Currency Future | 8991 | 8852 | 8991 | 8852 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.35 | Call | Currency Future | 3098 | 3232 | 3098 | 3232 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.35 | Call | Currency Future | 2098 | 2232 | 2098 | 2232 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.85 | Put | Currency Future | 5402 | 5268 | 5402 | 5268 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 14.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.35 | Put | Currency Future | 6902 | 6768 | 6902 | 6768 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.30 | Put | Currency Future | 6730 | 6594 | 6730 | 6594 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.30 | Put | Currency Future | 8730 | 8594 | 8730 | 8594 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.20 | Call | Currency Future | 3248 | 3382 | 3248 | 3382 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.20 | Call | Currency Future | 2248 | 2382 | 2248 | 2382 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.20 | Put | Currency Future | 6752 | 6618 | 6752 | 6618 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.45 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.45 | Put | Currency Future | 6760 | 6622 | 6760 | 6622 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.45 | Put | Currency Future | 8756 | 8617 | 8756 | 8617 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.60 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.60 | Put | Currency Future | 8793 | 8653 | 8793 | 8653 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.00 | Call | Currency Future | 3570 | 3706 | 3570 | 3706 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.00 | Put | Currency Future | 8430 | 8294 | 8430 | 8294 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.90 | Call | Currency Future | 3548 | 3682 | 3548 | 3682 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.15 | Call | Currency Future | 3545 | 3684 | 3545 | 3684 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.15 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.15 | Call | Currency Future | 1567 | 1701 | 1567 | 1701 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.15 | Put | Currency Future | 23 | 17 | 23 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.15 | Call | Currency Future | 728 | 831 | 728 | 831 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 7.15 | Put | Currency Future | 183 | 147 | 183 | 147 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.15 | Call | Currency Future | 24 | 28 | 24 | 28 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 12.15 | Put | Currency Future | 4479 | 4344 | 4479 | 4344 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.15 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.15 | Put | Currency Future | 8456 | 8317 | 8456 | 8317 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.30 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.30 | Put | Currency Future | 8495 | 8355 | 8495 | 8355 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.80 | Call | Currency Future | 3648 | 3782 | 3648 | 3782 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.80 | Call | Currency Future | 2648 | 2782 | 2648 | 2782 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.80 | Call | Currency Future | 1648 | 1782 | 1648 | 1782 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.80 | Call | Currency Future | 648 | 782 | 648 | 782 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.80 | Put | Currency Future | 6352 | 6218 | 6352 | 6218 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.05 | Call | Currency Future | 3645 | 3784 | 3645 | 3784 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.05 | Put | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.05 | Call | Currency Future | 7 | 10 | 7 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.05 | Put | Currency Future | 6363 | 6226 | 6363 | 6226 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.05 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.05 | Put | Currency Future | 8356 | 8217 | 8356 | 8217 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.20 | Call | Currency Future | 3621 | 3762 | 3621 | 3762 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.20 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.20 | Call | Currency Future | 29 | 34 | 29 | 34 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.20 | Put | Currency Future | 6411 | 6273 | 6411 | 6273 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.20 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.20 | Put | Currency Future | 8395 | 8256 | 8395 | 8256 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 3.85 | Call | Currency Future | 3720 | 3856 | 3720 | 3856 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 13.85 | Put | Currency Future | 6280 | 6144 | 6280 | 6144 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.85 | Put | Currency Future | 8280 | 8144 | 8280 | 8144 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.75 | Call | Currency Future | 3698 | 3832 | 3698 | 3832 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.75 | Call | Currency Future | 2698 | 2832 | 2698 | 2832 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.75 | Call | Currency Future | 1698 | 1832 | 1698 | 1832 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.75 | Put | Currency Future | 6302 | 6168 | 6302 | 6168 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.00 | Call | Currency Future | 3695 | 3834 | 3695 | 3834 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.00 | Put | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.00 | Call | Currency Future | 2697 | 2836 | 2697 | 2836 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.00 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.00 | Call | Currency Future | 1711 | 1846 | 1711 | 1846 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.00 | Put | Currency Future | 16 | 12 | 16 | 12 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.00 | Call | Currency Future | 831 | 941 | 831 | 941 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.00 | Put | Currency Future | 137 | 108 | 137 | 108 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.00 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.00 | Put | Currency Future | 8306 | 8167 | 8306 | 8167 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.15 | Call | Currency Future | 3671 | 3812 | 3671 | 3812 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.15 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.15 | Call | Currency Future | 30 | 34 | 30 | 34 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.15 | Put | Currency Future | 6361 | 6224 | 6361 | 6224 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.15 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 16.15 | Put | Currency Future | 8346 | 8207 | 8346 | 8207 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.10 | Call | Currency Future | 3470 | 3606 | 3470 | 3606 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.10 | Call | Currency Future | 2471 | 2607 | 2471 | 2607 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.10 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.10 | Call | Currency Future | 1476 | 1612 | 1476 | 1612 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.10 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.10 | Call | Currency Future | 575 | 685 | 575 | 685 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 7.10 | Put | Currency Future | 105 | 78 | 105 | 78 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.10 | Put | Currency Future | 6530 | 6394 | 6530 | 6394 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.10 | Put | Currency Future | 8530 | 8394 | 8530 | 8394 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.25 | Call | Currency Future | 3445 | 3584 | 3445 | 3584 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.25 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.25 | Call | Currency Future | 2449 | 2587 | 2449 | 2587 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.25 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.25 | Call | Currency Future | 1473 | 1605 | 1473 | 1605 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.25 | Put | Currency Future | 28 | 22 | 28 | 22 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.25 | Call | Currency Future | 664 | 762 | 664 | 762 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 7.25 | Put | Currency Future | 219 | 179 | 219 | 179 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.25 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.25 | Put | Currency Future | 6561 | 6424 | 6561 | 6424 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.25 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.25 | Put | Currency Future | 8556 | 8417 | 8556 | 8417 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.90 | Call | Currency Future | 3670 | 3806 | 3670 | 3806 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.90 | Put | Currency Future | 8330 | 8194 | 8330 | 8194 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 4.05 | Call | Currency Future | 3398 | 3532 | 3398 | 3532 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.05 | Call | Currency Future | 2398 | 2532 | 2398 | 2532 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.05 | Call | Currency Future | 1398 | 1532 | 1398 | 1532 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.05 | Call | Currency Future | 398 | 532 | 398 | 532 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 7.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.55 | Put | Currency Future | 5102 | 4968 | 5102 | 4968 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.05 | Put | Currency Future | 6602 | 6468 | 6602 | 6468 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.15 | Call | Currency Future | 3298 | 3432 | 3298 | 3432 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.15 | Call | Currency Future | 2298 | 2432 | 2298 | 2432 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 14.15 | Put | Currency Future | 6702 | 6568 | 6702 | 6568 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 14.35 | Put | Currency Future | 6780 | 6644 | 6780 | 6644 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 16.35 | Put | Currency Future | 8780 | 8644 | 8780 | 8644 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.50 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 14.50 | Put | Currency Future | 6810 | 6672 | 6810 | 6672 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 16.50 | Put | Currency Future | 8806 | 8667 | 8806 | 8667 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.40 | Call | Currency Future | 3547 | 3690 | 3547 | 3690 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.40 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.40 | Call | Currency Future | 2561 | 2701 | 2561 | 2701 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-September-10 | 5.40 | Put | Currency Future | 18 | 16 | 18 | 16 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.40 | Call | Currency Future | 1624 | 1756 | 1624 | 1756 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.40 | Put | Currency Future | 82 | 70 | 82 | 70 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.40 | Call | Currency Future | 896 | 990 | 896 | 990 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.40 | Put | Currency Future | 353 | 305 | 353 | 305 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.40 | Call | Currency Future | 199 | 222 | 199 | 222 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.40 | Put | Currency Future | 2657 | 2536 | 2657 | 2536 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.40 | Call | Currency Future | 103 | 114 | 103 | 114 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.40 | Put | Currency Future | 4561 | 4429 | 4561 | 4429 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.40 | Call | Currency Future | 60 | 67 | 60 | 67 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.40 | Put | Currency Future | 6518 | 6381 | 6518 | 6381 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.40 | Call | Currency Future | 34 | 39 | 34 | 39 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.40 | Put | Currency Future | 8492 | 8354 | 8492 | 8354 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.50 | Call | Currency Future | 3565 | 3707 | 3565 | 3707 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.50 | Put | Currency Future | 9 | 9 | 9 | 9 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.50 | Call | Currency Future | 2584 | 2722 | 2584 | 2722 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.50 | Put | Currency Future | 29 | 25 | 29 | 25 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.50 | Call | Currency Future | 1675 | 1802 | 1675 | 1802 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.50 | Put | Currency Future | 119 | 105 | 119 | 105 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.50 | Call | Currency Future | 983 | 1075 | 983 | 1075 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.50 | Put | Currency Future | 427 | 377 | 427 | 377 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.50 | Call | Currency Future | 264 | 291 | 264 | 291 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.50 | Put | Currency Future | 2708 | 2593 | 2708 | 2593 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.50 | Call | Currency Future | 146 | 159 | 146 | 159 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.50 | Put | Currency Future | 4590 | 4462 | 4590 | 4462 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.50 | Call | Currency Future | 91 | 99 | 91 | 99 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.50 | Put | Currency Future | 6535 | 6402 | 6535 | 6402 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.50 | Call | Currency Future | 56 | 63 | 56 | 63 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.50 | Put | Currency Future | 8500 | 8365 | 8500 | 8365 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-September-10 | 4.25 | Call | Currency Future | 3697 | 3839 | 3697 | 3839 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.25 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.25 | Call | Currency Future | 2707 | 2848 | 2707 | 2848 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.25 | Put | Currency Future | 15 | 13 | 15 | 13 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.25 | Call | Currency Future | 1757 | 1890 | 1757 | 1890 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.25 | Put | Currency Future | 64 | 54 | 64 | 54 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.25 | Call | Currency Future | 982 | 1081 | 982 | 1081 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.25 | Put | Currency Future | 289 | 246 | 289 | 246 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.25 | Call | Currency Future | 212 | 236 | 212 | 236 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.25 | Put | Currency Future | 2519 | 2400 | 2519 | 2400 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.25 | Call | Currency Future | 108 | 120 | 108 | 120 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.25 | Put | Currency Future | 4416 | 4284 | 4416 | 4284 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.25 | Call | Currency Future | 63 | 69 | 63 | 69 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.25 | Put | Currency Future | 6370 | 6234 | 6370 | 6234 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.25 | Call | Currency Future | 37 | 42 | 37 | 42 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.25 | Put | Currency Future | 8344 | 8206 | 8344 | 8206 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.30 | Call | Currency Future | 3647 | 3790 | 3647 | 3790 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.30 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.30 | Call | Currency Future | 2658 | 2799 | 2658 | 2799 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.30 | Put | Currency Future | 16 | 14 | 16 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.30 | Call | Currency Future | 1712 | 1845 | 1712 | 1845 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.30 | Put | Currency Future | 70 | 59 | 70 | 59 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.30 | Call | Currency Future | 952 | 1050 | 952 | 1050 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.30 | Put | Currency Future | 310 | 265 | 310 | 265 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.30 | Call | Currency Future | 207 | 231 | 207 | 231 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.30 | Put | Currency Future | 2565 | 2445 | 2565 | 2445 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.30 | Call | Currency Future | 106 | 118 | 106 | 118 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.30 | Put | Currency Future | 4464 | 4332 | 4464 | 4332 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.30 | Call | Currency Future | 62 | 68 | 62 | 68 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-September-10 | 14.30 | Put | Currency Future | 6419 | 6283 | 6419 | 6283 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.30 | Call | Currency Future | 36 | 41 | 36 | 41 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.30 | Put | Currency Future | 8393 | 8255 | 8393 | 8255 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.40 | Call | Currency Future | 3664 | 3806 | 3664 | 3806 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.40 | Put | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.40 | Call | Currency Future | 2680 | 2819 | 2680 | 2819 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.40 | Put | Currency Future | 25 | 21 | 25 | 21 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.40 | Call | Currency Future | 1759 | 1888 | 1759 | 1888 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.40 | Put | Currency Future | 103 | 90 | 103 | 90 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.40 | Call | Currency Future | 1036 | 1132 | 1036 | 1132 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.40 | Put | Currency Future | 381 | 334 | 381 | 334 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.40 | Call | Currency Future | 274 | 301 | 274 | 301 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.40 | Put | Currency Future | 2618 | 2504 | 2618 | 2504 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.40 | Call | Currency Future | 150 | 164 | 150 | 164 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.40 | Put | Currency Future | 4494 | 4366 | 4494 | 4366 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.40 | Call | Currency Future | 93 | 102 | 93 | 102 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.40 | Put | Currency Future | 6437 | 6304 | 6437 | 6304 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.40 | Call | Currency Future | 58 | 65 | 58 | 65 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.40 | Put | Currency Future | 8402 | 8267 | 8402 | 8267 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.45 | Call | Currency Future | 3614 | 3756 | 3614 | 3756 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.45 | Put | Currency Future | 9 | 8 | 9 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.45 | Call | Currency Future | 2632 | 2771 | 2632 | 2771 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.45 | Put | Currency Future | 27 | 23 | 27 | 23 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.45 | Call | Currency Future | 1717 | 1845 | 1717 | 1845 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.45 | Put | Currency Future | 111 | 97 | 111 | 97 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.45 | Call | Currency Future | 1009 | 1103 | 1009 | 1103 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.45 | Put | Currency Future | 404 | 355 | 404 | 355 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.45 | Call | Currency Future | 269 | 296 | 269 | 296 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.45 | Put | Currency Future | 2663 | 2548 | 2663 | 2548 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-December-10 | 12.45 | Call | Currency Future | 148 | 162 | 148 | 162 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.45 | Put | Currency Future | 4542 | 4414 | 4542 | 4414 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.45 | Call | Currency Future | 92 | 101 | 92 | 101 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.45 | Put | Currency Future | 6486 | 6353 | 6486 | 6353 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.45 | Call | Currency Future | 57 | 64 | 57 | 64 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.45 | Put | Currency Future | 8451 | 8316 | 8451 | 8316 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.80 | Call | Currency Future | 3770 | 3906 | 3770 | 3906 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.80 | Call | Currency Future | 2770 | 2907 | 2770 | 2907 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.80 | Call | Currency Future | 1773 | 1909 | 1773 | 1909 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.80 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.80 | Call | Currency Future | 815 | 938 | 815 | 938 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.80 | Put | Currency Future | 45 | 31 | 45 | 31 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.80 | Put | Currency Future | 8230 | 8094 | 8230 | 8094 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.65 | Call | Currency Future | 3798 | 3932 | 3798 | 3932 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.65 | Call | Currency Future | 1798 | 1932 | 1798 | 1932 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.90 | Call | Currency Future | 3795 | 3934 | 3795 | 3934 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.90 | Put | Currency Future | 8206 | 8067 | 8206 | 8067 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.05 | Call | Currency Future | 3770 | 3912 | 3770 | 3912 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.05 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.05 | Call | Currency Future | 2776 | 2917 | 2776 | 2917 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.05 | Put | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.05 | Call | Currency Future | 1798 | 1935 | 1798 | 1935 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-June-10 | 6.05 | Put | Currency Future | 29 | 24 | 29 | 24 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.05 | Call | Currency Future | 958 | 1065 | 958 | 1065 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 7.05 | Put | Currency Future | 189 | 155 | 189 | 155 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.05 | Call | Currency Future | 31 | 36 | 31 | 36 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 14.05 | Put | Currency Future | 6262 | 6125 | 6262 | 6125 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.05 | Call | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.05 | Put | Currency Future | 8246 | 8108 | 8246 | 8108 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.15 | Call | Currency Future | 3796 | 3939 | 3796 | 3939 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.15 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.15 | Call | Currency Future | 2805 | 2946 | 2805 | 2946 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.15 | Put | Currency Future | 13 | 11 | 13 | 11 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.15 | Call | Currency Future | 1846 | 1981 | 1846 | 1981 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.15 | Put | Currency Future | 54 | 46 | 54 | 46 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.15 | Call | Currency Future | 1043 | 1146 | 1043 | 1146 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.15 | Put | Currency Future | 250 | 211 | 250 | 211 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.15 | Call | Currency Future | 221 | 246 | 221 | 246 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.15 | Put | Currency Future | 2428 | 2310 | 2428 | 2310 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.15 | Call | Currency Future | 112 | 124 | 112 | 124 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.15 | Put | Currency Future | 4319 | 4188 | 4319 | 4188 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.15 | Call | Currency Future | 64 | 71 | 64 | 71 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.15 | Put | Currency Future | 6272 | 6136 | 6272 | 6136 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.15 | Call | Currency Future | 38 | 44 | 38 | 44 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.15 | Put | Currency Future | 8246 | 8108 | 8246 | 8108 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.25 | Call | Currency Future | 3813 | 3955 | 3813 | 3955 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.25 | Put | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.25 | Call | Currency Future | 2826 | 2964 | 2826 | 2964 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.25 | Put | Currency Future | 20 | 17 | 20 | 17 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.25 | Call | Currency Future | 1888 | 2019 | 1888 | 2019 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.25 | Put | Currency Future | 82 | 71 | 82 | 71 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-December-10 | 7.25 | Call | Currency Future | 1122 | 1222 | 1122 | 1222 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.25 | Put | Currency Future | 316 | 275 | 316 | 275 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.25 | Call | Currency Future | 666 | 734 | 666 | 734 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 8.25 | Put | Currency Future | 861 | 786 | 861 | 786 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.25 | Call | Currency Future | 289 | 318 | 289 | 318 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.25 | Put | Currency Future | 2483 | 2371 | 2483 | 2371 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.25 | Call | Currency Future | 156 | 171 | 156 | 171 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.25 | Put | Currency Future | 4351 | 4223 | 4351 | 4223 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.25 | Call | Currency Future | 96 | 106 | 96 | 106 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.25 | Put | Currency Future | 6291 | 6158 | 6291 | 6158 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.25 | Call | Currency Future | 61 | 69 | 61 | 69 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.25 | Put | Currency Future | 8256 | 8121 | 8256 | 8121 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.75 | Call | Currency Future | 3820 | 3956 | 3820 | 3956 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.75 | Put | Currency Future | 8180 | 8044 | 8180 | 8044 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.60 | Call | Currency Future | 3848 | 3982 | 3848 | 3982 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.60 | Call | Currency Future | 2848 | 2982 | 2848 | 2982 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.60 | Call | Currency Future | 1848 | 1982 | 1848 | 1982 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.10 | Put | Currency Future | 4652 | 4518 | 4652 | 4518 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.60 | Put | Currency Future | 6152 | 6018 | 6152 | 6018 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.85 | Call | Currency Future | 3845 | 3984 | 3845 | 3984 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 13.85 | Call | Currency Future | 9 | 12 | 9 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 13.85 | Put | Currency Future | 6165 | 6028 | 6165 | 6028 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.85 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.85 | Put | Currency Future | 8156 | 8017 | 8156 | 8017 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.00 | Call | Currency Future | 3820 | 3962 | 3820 | 3962 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.00 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.00 | Call | Currency Future | 16 | 18 | 16 | 18 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 16.00 | Put | Currency Future | 8197 | 8058 | 8197 | 8058 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.10 | Call | Currency Future | 3846 | 3989 | 3846 | 3989 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.10 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.10 | Call | Currency Future | 2854 | 2996 | 2854 | 2996 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.10 | Put | Currency Future | 12 | 10 | 12 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.10 | Call | Currency Future | 1892 | 2027 | 1892 | 2027 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.10 | Put | Currency Future | 49 | 42 | 49 | 42 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.10 | Call | Currency Future | 1075 | 1180 | 1075 | 1180 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.10 | Put | Currency Future | 232 | 195 | 232 | 195 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.10 | Call | Currency Future | 225 | 251 | 225 | 251 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.10 | Put | Currency Future | 2383 | 2266 | 2383 | 2266 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.10 | Call | Currency Future | 113 | 126 | 113 | 126 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.10 | Put | Currency Future | 4271 | 4140 | 4271 | 4140 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.10 | Call | Currency Future | 65 | 72 | 65 | 72 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.10 | Put | Currency Future | 6223 | 6087 | 6223 | 6087 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.10 | Call | Currency Future | 39 | 44 | 39 | 44 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.10 | Put | Currency Future | 8197 | 8059 | 8197 | 8059 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.20 | Call | Currency Future | 3862 | 4004 | 3862 | 4004 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.20 | Put | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.20 | Call | Currency Future | 2874 | 3013 | 2874 | 3013 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.20 | Put | Currency Future | 18 | 15 | 18 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.20 | Call | Currency Future | 1932 | 2064 | 1932 | 2064 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.20 | Put | Currency Future | 76 | 66 | 76 | 66 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-December-10 | 7.20 | Call | Currency Future | 1152 | 1254 | 1152 | 1254 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.20 | Put | Currency Future | 296 | 256 | 296 | 256 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.20 | Call | Currency Future | 294 | 325 | 294 | 325 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.20 | Put | Currency Future | 2439 | 2327 | 2439 | 2327 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.20 | Call | Currency Future | 158 | 174 | 158 | 174 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.20 | Put | Currency Future | 4303 | 4176 | 4303 | 4176 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.20 | Call | Currency Future | 98 | 107 | 98 | 107 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.20 | Put | Currency Future | 6242 | 6109 | 6242 | 6109 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.20 | Call | Currency Future | 62 | 70 | 62 | 70 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.20 | Put | Currency Future | 8207 | 8072 | 8207 | 8072 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.65 | Call | Currency Future | 3920 | 4056 | 3920 | 4056 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.65 | Call | Currency Future | 25 | 33 | 25 | 33 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.65 | Put | Currency Future | 2105 | 1977 | 2105 | 1977 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.65 | Put | Currency Future | 8080 | 7944 | 8080 | 7944 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.55 | Call | Currency Future | 3898 | 4032 | 3898 | 4032 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.55 | Call | Currency Future | 2898 | 3032 | 2898 | 3032 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.55 | Call | Currency Future | 1898 | 2032 | 1898 | 2032 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.55 | Call | Currency Future | 898 | 1032 | 898 | 1032 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 12.05 | Put | Currency Future | 4602 | 4468 | 4602 | 4468 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.55 | Put | Currency Future | 6102 | 5968 | 6102 | 5968 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.80 | Call | Currency Future | 3895 | 4034 | 3895 | 4034 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 15-March-10 | 3.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.80 | Call | Currency Future | 2896 | 3035 | 2896 | 3035 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.80 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.80 | Call | Currency Future | 1905 | 2041 | 1905 | 2041 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.80 | Put | Currency Future | 10 | 8 | 10 | 8 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.80 | Call | Currency Future | 983 | 1102 | 983 | 1102 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.80 | Put | Currency Future | 88 | 69 | 88 | 69 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.80 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.80 | Put | Currency Future | 8106 | 7967 | 8106 | 7967 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.90 | Call | Currency Future | 3920 | 4061 | 3920 | 4061 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.90 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.90 | Call | Currency Future | 33 | 37 | 33 | 37 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.90 | Put | Currency Future | 6114 | 5977 | 6114 | 5977 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.90 | Call | Currency Future | 16 | 19 | 16 | 19 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.90 | Put | Currency Future | 8098 | 7959 | 8098 | 7959 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.05 | Call | Currency Future | 3896 | 4038 | 3896 | 4038 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.05 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.05 | Call | Currency Future | 2904 | 3045 | 2904 | 3045 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.05 | Put | Currency Future | 11 | 10 | 11 | 10 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.05 | Call | Currency Future | 1938 | 2074 | 1938 | 2074 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.05 | Put | Currency Future | 45 | 39 | 45 | 39 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.05 | Call | Currency Future | 1107 | 1218 | 1107 | 1218 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 7.05 | Put | Currency Future | 215 | 182 | 215 | 182 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.05 | Call | Currency Future | 230 | 256 | 230 | 256 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 10.05 | Put | Currency Future | 2338 | 2220 | 2338 | 2220 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.05 | Call | Currency Future | 115 | 127 | 115 | 127 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 12.05 | Put | Currency Future | 4223 | 4092 | 4223 | 4092 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.05 | Call | Currency Future | 66 | 73 | 66 | 73 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 14.05 | Put | Currency Future | 6174 | 6038 | 6174 | 6038 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-September-10 | 16.05 | Call | Currency Future | 40 | 45 | 40 | 45 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 16.05 | Put | Currency Future | 8147 | 8009 | 8147 | 8009 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.15 | Call | Currency Future | 3912 | 4054 | 3912 | 4054 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.15 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.15 | Call | Currency Future | 2923 | 3063 | 2923 | 3063 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.15 | Put | Currency Future | 17 | 15 | 17 | 15 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.15 | Call | Currency Future | 1976 | 2110 | 1976 | 2110 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.15 | Put | Currency Future | 70 | 62 | 70 | 62 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.15 | Call | Currency Future | 1183 | 1290 | 1183 | 1290 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.15 | Put | Currency Future | 277 | 242 | 277 | 242 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.15 | Call | Currency Future | 300 | 330 | 300 | 330 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.15 | Put | Currency Future | 2394 | 2282 | 2394 | 2282 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.15 | Call | Currency Future | 161 | 176 | 161 | 176 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.15 | Put | Currency Future | 4255 | 4128 | 4255 | 4128 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.15 | Call | Currency Future | 99 | 108 | 99 | 108 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.15 | Put | Currency Future | 6193 | 6060 | 6193 | 6060 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.15 | Call | Currency Future | 64 | 71 | 64 | 71 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.15 | Put | Currency Future | 8158 | 8023 | 8158 | 8023 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.60 | Call | Currency Future | 3970 | 4106 | 3970 | 4106 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.60 | Call | Currency Future | 27 | 35 | 27 | 35 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.60 | Put | Currency Future | 2057 | 1928 | 2057 | 1928 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.60 | Put | Currency Future | 8030 | 7894 | 8030 | 7894 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.45 | Call | Currency Future | 3998 | 4132 | 3998 | 4132 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 3.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.45 | Call | Currency Future | 2998 | 3132 | 2998 | 3132 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 4.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 5.45 | Call | Currency Future | 1998 | 2132 | 1998 | 2132 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-September-09 | 5.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.45 | Call | Currency Future | 998 | 1132 | 998 | 1132 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 6.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 8.95 | Put | Currency Future | 1502 | 1368 | 1502 | 1368 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 11.95 | Put | Currency Future | 4502 | 4368 | 4502 | 4368 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-September-09 | 13.45 | Put | Currency Future | 6002 | 5868 | 6002 | 5868 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.70 | Call | Currency Future | 3995 | 4134 | 3995 | 4134 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 3.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.70 | Call | Currency Future | 2996 | 3135 | 2996 | 3135 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 4.70 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.70 | Call | Currency Future | 2002 | 2140 | 2002 | 2140 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 5.70 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.70 | Call | Currency Future | 1064 | 1190 | 1064 | 1190 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 6.70 | Put | Currency Future | 69 | 57 | 69 | 57 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.70 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 15-March-10 | 15.70 | Put | Currency Future | 8006 | 7868 | 8006 | 7868 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.85 | Call | Currency Future | 3970 | 4111 | 3970 | 4111 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.85 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.85 | Call | Currency Future | 34 | 38 | 34 | 38 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.85 | Put | Currency Future | 6065 | 5927 | 6065 | 5927 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.85 | Call | Currency Future | 17 | 20 | 17 | 20 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.85 | Put | Currency Future | 8048 | 7909 | 8048 | 7909 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 3.95 | Call | Currency Future | 3995 | 4138 | 3995 | 4138 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 3.95 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.95 | Call | Currency Future | 3002 | 3144 | 3002 | 3144 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 4.95 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 13-September-10 | 5.95 | Call | Currency Future | 2030 | 2170 | 2030 | 2170 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 5.95 | Put | Currency Future | 38 | 34 | 38 | 34 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.95 | Call | Currency Future | 1175 | 1295 | 1175 | 1295 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 6.95 | Put | Currency Future | 182 | 160 | 182 | 160 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 9.95 | Call | Currency Future | 240 | 266 | 240 | 266 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 9.95 | Put | Currency Future | 2248 | 2130 | 2248 | 2130 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 11.95 | Call | Currency Future | 119 | 131 | 119 | 131 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 11.95 | Put | Currency Future | 4127 | 3995 | 4127 | 3995 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 13.95 | Call | Currency Future | 68 | 75 | 68 | 75 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 13.95 | Put | Currency Future | 6076 | 5939 | 6076 | 5939 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 15.95 | Call | Currency Future | 42 | 46 | 42 | 46 | 0.00 |
| 11/09/2009 | \$ / R On 13-September-10 | 15.95 | Put | Currency Future | 8049 | 7910 | 8049 | 7910 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.10 | Call | Currency Future | 3962 | 4103 | 3962 | 4103 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 4.10 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.10 | Call | Currency Future | 2971 | 3112 | 2971 | 3112 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 5.10 | Put | Currency Future | 16 | 14 | 16 | 14 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.10 | Call | Currency Future | 2020 | 2156 | 2020 | 2156 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 6.10 | Put | Currency Future | 65 | 58 | 65 | 58 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.10 | Call | Currency Future | 1214 | 1326 | 1214 | 1326 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 7.10 | Put | Currency Future | 258 | 228 | 258 | 228 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.10 | Call | Currency Future | 306 | 336 | 306 | 336 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 10.10 | Put | Currency Future | 2350 | 2238 | 2350 | 2238 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.10 | Call | Currency Future | 163 | 178 | 163 | 178 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 12.10 | Put | Currency Future | 4207 | 4080 | 4207 | 4080 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.10 | Call | Currency Future | 100 | 109 | 100 | 109 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 14.10 | Put | Currency Future | 6145 | 6011 | 6145 | 6011 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.10 | Call | Currency Future | 65 | 71 | 65 | 71 | 0.00 |
| 11/09/2009 | \$ / R On 13-December-10 | 16.10 | Put | Currency Future | 8109 | 7974 | 8109 | 7974 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 3.70 | Call | Currency Future | 3870 | 0 | 3870 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | \$ / R On 14-December-09 | 3.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.70 | Call | Currency Future | 2870 | 0 | 2870 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 4.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.70 | Call | Currency Future | 1872 | 0 | 1872 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 5.70 | Put | Currency Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.70 | Call | Currency Future | 902 | 0 | 902 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 6.70 | Put | Currency Future | 32 | 0 | 32 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.70 | Call | Currency Future | 23 | 0 | 23 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 9.70 | Put | Currency Future | 2154 | 0 | 2154 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-December-09 | 15.70 | Put | Currency Future | 8130 | 0 | 8130 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.95 | Call | Currency Future | 3870 | 0 | 3870 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 3.95 | Put | Currency Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.95 | Call | Currency Future | 2875 | 0 | 2875 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 4.95 | Put | Currency Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.95 | Call | Currency Future | 1892 | 0 | 1892 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 5.95 | Put | Currency Future | 23 | 0 | 23 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.95 | Call | Currency Future | 1027 | 0 | 1027 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 6.95 | Put | Currency Future | 158 | 0 | 158 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.95 | Call | Currency Future | 66 | 0 | 66 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 11.95 | Put | Currency Future | 4197 | 0 | 4197 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.95 | Call | Currency Future | 32 | 0 | 32 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 13.95 | Put | Currency Future | 6164 | 0 | 6164 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.95 | Call | Currency Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/09/2009 | \$ / R On 14-June-10 | 15.95 | Put | Currency Future | 8147 | 0 | 8147 | 0 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | | | Currency Future | 12.8500 | 13.0604 | 12.8491 | 13.0604 | 408.00 |
| 11/09/2009 | £ / R On 14-June-10 | | | Currency Future | 13.0600 | 13.2706 | 13.0554 | 13.2706 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | | | Currency Future | 12.4400 | 12.6418 | 12.4396 | 12.6418 | 33453.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | | | Currency Future | 12.6400 | 12.8473 | 12.6408 | 12.8473 | 35013.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.05 | Call | Currency Future | 556 | 656 | 556 | 656 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.05 | Put | Currency Future | 756 | 646 | 756 | 646 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.25 | Call | Currency Future | 735 | 838 | 735 | 838 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.25 | Put | Currency Future | 930 | 817 | 930 | 817 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.65 | Call | Currency Future | 14 | 93 | 14 | 93 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.65 | Put | Currency Future | 225 | 101 | 225 | 101 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.85 | Call | Currency Future | 345 | 439 | 345 | 439 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.85 | Put | Currency Future | 554 | 441 | 554 | 441 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.80 | Call | Currency Future | 649 | 769 | 649 | 769 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.80 | Put | Currency Future | 600 | 508 | 600 | 508 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.00 | Call | Currency Future | 827 | 943 | 827 | 943 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.00 | Put | Currency Future | 772 | 672 | 772 | 672 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.40 | Call | Currency Future | 88 | 279 | 88 | 279 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.40 | Put | Currency Future | 49 | 37 | 49 | 37 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.60 | Call | Currency Future | 440 | 560 | 440 | 560 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.60 | Put | Currency Future | 399 | 313 | 399 | 313 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.90 | Call | Currency Future | 609 | 722 | 609 | 722 | 11630.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.90 | Put | Currency Future | 660 | 561 | 660 | 561 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.45 | Call | Currency Future | 1085 | 1224 | 1085 | 1224 | 8032.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.45 | Put | Currency Future | 479 | 403 | 479 | 403 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.10 | Call | Currency Future | 788 | 899 | 788 | 899 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.10 | Put | Currency Future | 833 | 729 | 833 | 729 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.40 | Call | Currency Future | 686 | 782 | 686 | 782 | 12446.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.40 | Put | Currency Future | 1030 | 912 | 1030 | 912 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.40 | Call | Currency Future | 444 | 508 | 444 | 508 | 8032.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.40 | Put | Currency Future | 1789 | 1638 | 1789 | 1638 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.50 | Call | Currency Future | 134 | 157 | 134 | 157 | 12446.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.50 | Put | Currency Future | 4578 | 4386 | 4578 | 4386 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 12.50 | Call | Currency Future | 40 | 197 | 40 | 197 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.50 | Put | Currency Future | 101 | 55 | 101 | 55 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.70 | Call | Currency Future | 398 | 509 | 398 | 509 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.70 | Put | Currency Future | 457 | 361 | 457 | 361 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.85 | Call | Currency Future | 628 | 745 | 628 | 745 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.85 | Put | Currency Future | 629 | 534 | 629 | 534 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.45 | Call | Currency Future | 57 | 237 | 57 | 237 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.45 | Put | Currency Future | 68 | 45 | 68 | 45 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.65 | Call | Currency Future | 417 | 534 | 417 | 534 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.65 | Put | Currency Future | 427 | 337 | 427 | 337 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.95 | Call | Currency Future | 591 | 699 | 591 | 699 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.95 | Put | Currency Future | 691 | 589 | 691 | 589 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.15 | Call | Currency Future | 770 | 878 | 770 | 878 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.15 | Put | Currency Future | 865 | 758 | 865 | 758 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.75 | Call | Currency Future | 379 | 484 | 379 | 484 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.75 | Put | Currency Future | 488 | 387 | 488 | 387 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.10 | Call | Currency Future | 539 | 637 | 539 | 637 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.10 | Put | Currency Future | 790 | 677 | 790 | 677 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.30 | Call | Currency Future | 718 | 819 | 718 | 819 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.30 | Put | Currency Future | 963 | 848 | 963 | 848 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.70 | Call | Currency Future | 10 | 75 | 10 | 75 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.70 | Put | Currency Future | 270 | 134 | 270 | 134 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.90 | Call | Currency Future | 329 | 419 | 329 | 419 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.90 | Put | Currency Future | 588 | 472 | 588 | 472 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.20 | Call | Currency Future | 508 | 601 | 508 | 601 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.20 | Put | Currency Future | 858 | 740 | 858 | 740 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.80 | Call | Currency Future | 5 | 50 | 5 | 50 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.80 | Put | Currency Future | 366 | 208 | 366 | 208 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.00 | Call | Currency Future | 299 | 382 | 299 | 382 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 13.00 | Put | Currency Future | 658 | 535 | 658 | 535 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.15 | Call | Currency Future | 523 | 618 | 523 | 618 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.15 | Put | Currency Future | 824 | 708 | 824 | 708 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.35 | Call | Currency Future | 702 | 800 | 702 | 800 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.35 | Put | Currency Future | 996 | 880 | 996 | 880 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.70 | Call | Currency Future | 10 | 75 | 10 | 75 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.70 | Put | Currency Future | 270 | 134 | 270 | 134 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.95 | Call | Currency Future | 313 | 400 | 313 | 400 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.95 | Put | Currency Future | 622 | 503 | 622 | 503 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.75 | Call | Currency Future | 7 | 61 | 7 | 61 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.75 | Put | Currency Future | 318 | 169 | 318 | 169 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.45 | Call | Currency Future | 670 | 765 | 670 | 765 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.45 | Put | Currency Future | 1065 | 944 | 1065 | 944 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.25 | Call | Currency Future | 493 | 583 | 493 | 583 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.25 | Put | Currency Future | 893 | 773 | 893 | 773 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.05 | Call | Currency Future | 285 | 365 | 285 | 365 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.05 | Put | Currency Future | 694 | 568 | 694 | 568 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.35 | Call | Currency Future | 464 | 550 | 464 | 550 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.35 | Put | Currency Future | 965 | 840 | 965 | 840 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.55 | Call | Currency Future | 640 | 731 | 640 | 731 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.55 | Put | Currency Future | 1135 | 1011 | 1135 | 1011 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.95 | Call | Currency Future | 2 | 27 | 2 | 27 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.95 | Put | Currency Future | 513 | 335 | 513 | 335 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.15 | Call | Currency Future | 259 | 333 | 259 | 333 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.15 | Put | Currency Future | 769 | 636 | 769 | 636 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.55 | Call | Currency Future | 413 | 490 | 413 | 490 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.55 | Put | Currency Future | 1114 | 980 | 1114 | 980 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.75 | Call | Currency Future | 586 | 669 | 586 | 669 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.75 | Put | Currency Future | 1280 | 1149 | 1280 | 1149 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 13.10 | Call | Currency Future | 1 | 16 | 1 | 16 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.10 | Put | Currency Future | 661 | 474 | 661 | 474 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.30 | Call | Currency Future | 226 | 291 | 226 | 291 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.30 | Put | Currency Future | 885 | 744 | 885 | 744 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.75 | Call | Currency Future | 369 | 438 | 369 | 438 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.75 | Put | Currency Future | 1270 | 1128 | 1270 | 1128 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.00 | Call | Currency Future | 525 | 600 | 525 | 600 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.00 | Put | Currency Future | 1470 | 1330 | 1470 | 1330 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.35 | Call | Currency Future | 0 | 7 | 0 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.35 | Put | Currency Future | 911 | 715 | 911 | 715 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.55 | Call | Currency Future | 180 | 233 | 180 | 233 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.55 | Put | Currency Future | 1089 | 935 | 1089 | 935 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.80 | Call | Currency Future | 359 | 426 | 359 | 426 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.80 | Put | Currency Future | 1309 | 1166 | 1309 | 1166 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.40 | Call | Currency Future | 0 | 6 | 0 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.40 | Put | Currency Future | 961 | 764 | 961 | 764 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.60 | Call | Currency Future | 172 | 223 | 172 | 223 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.60 | Put | Currency Future | 1131 | 975 | 1131 | 975 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.35 | Call | Currency Future | 0 | 7 | 0 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.35 | Put | Currency Future | 911 | 715 | 911 | 715 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.85 | Call | Currency Future | 349 | 414 | 349 | 414 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.85 | Put | Currency Future | 1350 | 1204 | 1350 | 1204 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.05 | Call | Currency Future | 514 | 588 | 514 | 588 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.05 | Put | Currency Future | 1509 | 1367 | 1509 | 1367 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.40 | Call | Currency Future | 0 | 6 | 0 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.40 | Put | Currency Future | 961 | 764 | 961 | 764 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.65 | Call | Currency Future | 165 | 213 | 165 | 213 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.65 | Put | Currency Future | 1174 | 1016 | 1174 | 1016 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.60 | Call | Currency Future | 172 | 223 | 172 | 223 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 13.60 | Put | Currency Future | 1131 | 975 | 1131 | 975 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.90 | Call | Currency Future | 339 | 403 | 339 | 403 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.90 | Put | Currency Future | 1390 | 1243 | 1390 | 1243 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.15 | Call | Currency Future | 493 | 563 | 493 | 563 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.15 | Put | Currency Future | 1587 | 1443 | 1587 | 1443 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.45 | Call | Currency Future | 0 | 5 | 0 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.45 | Put | Currency Future | 1011 | 813 | 1011 | 813 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.70 | Call | Currency Future | 158 | 204 | 158 | 204 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.70 | Put | Currency Future | 1217 | 1057 | 1217 | 1057 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.00 | Call | Currency Future | 321 | 382 | 321 | 382 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.00 | Put | Currency Future | 1472 | 1322 | 1472 | 1322 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.20 | Call | Currency Future | 482 | 552 | 482 | 552 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.20 | Put | Currency Future | 1627 | 1481 | 1627 | 1481 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.55 | Call | Currency Future | 0 | 4 | 0 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.55 | Put | Currency Future | 1111 | 912 | 1111 | 912 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.75 | Call | Currency Future | 151 | 196 | 151 | 196 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.75 | Put | Currency Future | 1260 | 1098 | 1260 | 1098 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.15 | Call | Currency Future | 297 | 353 | 297 | 353 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.15 | Put | Currency Future | 1598 | 1442 | 1598 | 1442 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.35 | Call | Currency Future | 453 | 519 | 453 | 519 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.35 | Put | Currency Future | 1748 | 1598 | 1748 | 1598 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.65 | Call | Currency Future | 0 | 3 | 0 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.65 | Put | Currency Future | 1211 | 1011 | 1211 | 1011 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.90 | Call | Currency Future | 133 | 172 | 133 | 172 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.90 | Put | Currency Future | 1392 | 1225 | 1392 | 1225 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.10 | Call | Currency Future | 305 | 362 | 305 | 362 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.10 | Put | Currency Future | 1555 | 1402 | 1555 | 1402 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.30 | Call | Currency Future | 463 | 529 | 463 | 529 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.30 | Put | Currency Future | 1707 | 1559 | 1707 | 1559 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 13.65 | Call | Currency Future | 0 | 3 | 0 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.65 | Put | Currency Future | 1211 | 1011 | 1211 | 1011 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.85 | Call | Currency Future | 139 | 180 | 139 | 180 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.85 | Put | Currency Future | 1348 | 1182 | 1348 | 1182 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.05 | Call | Currency Future | 1876 | 2069 | 1876 | 2069 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.05 | Put | Currency Future | 77 | 58 | 77 | 58 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.15 | Call | Currency Future | 3717 | 3927 | 3717 | 3927 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.15 | Put | Currency Future | 18 | 16 | 18 | 16 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.65 | Call | Currency Future | 390 | 463 | 390 | 463 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.65 | Put | Currency Future | 1191 | 1053 | 1191 | 1053 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.85 | Call | Currency Future | 560 | 641 | 560 | 641 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.85 | Put | Currency Future | 1355 | 1220 | 1355 | 1220 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.20 | Call | Currency Future | 1 | 11 | 1 | 11 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.20 | Put | Currency Future | 761 | 569 | 761 | 569 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.40 | Call | Currency Future | 206 | 266 | 206 | 266 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.40 | Put | Currency Future | 965 | 819 | 965 | 819 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.10 | Call | Currency Future | 1 | 16 | 1 | 16 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.10 | Put | Currency Future | 661 | 474 | 661 | 474 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.40 | Call | Currency Future | 451 | 534 | 451 | 534 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.40 | Put | Currency Future | 1002 | 874 | 1002 | 874 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.70 | Call | Currency Future | 225 | 267 | 225 | 267 | 11630.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.70 | Put | Currency Future | 2076 | 1907 | 2076 | 1907 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.60 | Call | Currency Future | 626 | 715 | 626 | 715 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.60 | Put | Currency Future | 1171 | 1045 | 1171 | 1045 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.20 | Call | Currency Future | 248 | 318 | 248 | 318 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.20 | Put | Currency Future | 807 | 671 | 807 | 671 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.50 | Call | Currency Future | 425 | 505 | 425 | 505 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.50 | Put | Currency Future | 1076 | 944 | 1076 | 944 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.70 | Call | Currency Future | 599 | 684 | 599 | 684 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 13.70 | Put | Currency Future | 1243 | 1114 | 1243 | 1114 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.05 | Call | Currency Future | 1 | 19 | 1 | 19 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.05 | Put | Currency Future | 612 | 427 | 612 | 427 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.90 | Call | Currency Future | 3 | 33 | 3 | 33 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.90 | Put | Currency Future | 463 | 291 | 463 | 291 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.65 | Call | Currency Future | 612 | 699 | 612 | 699 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.65 | Put | Currency Future | 1207 | 1079 | 1207 | 1079 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.00 | Call | Currency Future | 2 | 22 | 2 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.00 | Put | Currency Future | 562 | 381 | 562 | 381 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.90 | Call | Currency Future | 548 | 627 | 548 | 627 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.90 | Put | Currency Future | 1393 | 1256 | 1393 | 1256 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.20 | Call | Currency Future | 1 | 11 | 1 | 11 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.20 | Put | Currency Future | 761 | 569 | 761 | 569 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.45 | Call | Currency Future | 197 | 254 | 197 | 254 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.45 | Put | Currency Future | 1006 | 857 | 1006 | 857 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.10 | Call | Currency Future | 503 | 575 | 503 | 575 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.10 | Put | Currency Future | 1548 | 1405 | 1548 | 1405 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.65 | Call | Currency Future | 165 | 213 | 165 | 213 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.65 | Put | Currency Future | 1174 | 1016 | 1174 | 1016 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.05 | Call | Currency Future | 313 | 372 | 313 | 372 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.05 | Put | Currency Future | 1514 | 1361 | 1514 | 1361 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.25 | Call | Currency Future | 472 | 540 | 472 | 540 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.25 | Put | Currency Future | 1667 | 1520 | 1667 | 1520 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.80 | Call | Currency Future | 145 | 187 | 145 | 187 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.80 | Put | Currency Future | 1304 | 1140 | 1304 | 1140 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.60 | Call | Currency Future | 0 | 4 | 0 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.60 | Put | Currency Future | 1161 | 962 | 1161 | 962 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.85 | Call | Currency Future | 139 | 180 | 139 | 180 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.85 | Put | Currency Future | 1348 | 1182 | 1348 | 1182 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 13.95 | Call | Currency Future | 330 | 392 | 330 | 392 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.95 | Put | Currency Future | 1431 | 1282 | 1431 | 1282 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.50 | Call | Currency Future | 0 | 5 | 0 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.50 | Put | Currency Future | 1061 | 863 | 1061 | 863 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.75 | Call | Currency Future | 151 | 196 | 151 | 196 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.75 | Put | Currency Future | 1260 | 1098 | 1260 | 1098 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.95 | Call | Currency Future | 537 | 614 | 537 | 614 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.95 | Put | Currency Future | 1431 | 1293 | 1431 | 1293 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.30 | Call | Currency Future | 0 | 8 | 0 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.30 | Put | Currency Future | 861 | 666 | 861 | 666 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.50 | Call | Currency Future | 188 | 243 | 188 | 243 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.50 | Put | Currency Future | 1047 | 896 | 1047 | 896 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.60 | Call | Currency Future | 401 | 477 | 401 | 477 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.60 | Put | Currency Future | 1152 | 1016 | 1152 | 1016 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.80 | Call | Currency Future | 573 | 655 | 573 | 655 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.80 | Put | Currency Future | 1317 | 1184 | 1317 | 1184 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.15 | Call | Currency Future | 1 | 13 | 1 | 13 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.15 | Put | Currency Future | 711 | 521 | 711 | 521 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.40 | Call | Currency Future | 206 | 266 | 206 | 266 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.40 | Put | Currency Future | 965 | 819 | 965 | 819 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.35 | Call | Currency Future | 216 | 278 | 216 | 278 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.35 | Put | Currency Future | 925 | 781 | 925 | 781 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.45 | Call | Currency Future | 438 | 519 | 438 | 519 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.45 | Put | Currency Future | 1039 | 909 | 1039 | 909 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.20 | Call | Currency Future | 248 | 318 | 248 | 318 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.20 | Put | Currency Future | 807 | 671 | 807 | 671 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.30 | Call | Currency Future | 478 | 566 | 478 | 566 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.30 | Put | Currency Future | 929 | 806 | 929 | 806 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.15 | Call | Currency Future | 259 | 333 | 259 | 333 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 13.15 | Put | Currency Future | 769 | 636 | 769 | 636 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.90 | Call | Currency Future | 3 | 33 | 3 | 33 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.90 | Put | Currency Future | 463 | 291 | 463 | 291 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.10 | Call | Currency Future | 272 | 349 | 272 | 349 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.10 | Put | Currency Future | 731 | 601 | 731 | 601 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.70 | Call | Currency Future | 379 | 450 | 379 | 450 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.70 | Put | Currency Future | 1230 | 1090 | 1230 | 1090 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.95 | Call | Currency Future | 537 | 614 | 537 | 614 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.95 | Put | Currency Future | 1431 | 1293 | 1431 | 1293 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.25 | Call | Currency Future | 1 | 9 | 1 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.25 | Put | Currency Future | 811 | 618 | 811 | 618 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.70 | Call | Currency Future | 158 | 204 | 158 | 204 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.70 | Put | Currency Future | 1217 | 1057 | 1217 | 1057 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.90 | Call | Currency Future | 548 | 627 | 548 | 627 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.90 | Put | Currency Future | 1393 | 1256 | 1393 | 1256 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.70 | Call | Currency Future | 599 | 684 | 599 | 684 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.70 | Put | Currency Future | 1243 | 1114 | 1243 | 1114 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.45 | Call | Currency Future | 197 | 254 | 197 | 254 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.45 | Put | Currency Future | 1006 | 857 | 1006 | 857 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.15 | Call | Currency Future | 1 | 13 | 1 | 13 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.15 | Put | Currency Future | 711 | 521 | 711 | 521 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.50 | Call | Currency Future | 655 | 748 | 655 | 748 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.50 | Put | Currency Future | 1100 | 977 | 1100 | 977 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.10 | Call | Currency Future | 272 | 349 | 272 | 349 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.10 | Put | Currency Future | 731 | 601 | 731 | 601 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.85 | Call | Currency Future | 4 | 40 | 4 | 40 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.85 | Put | Currency Future | 414 | 249 | 414 | 249 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.60 | Call | Currency Future | 172 | 223 | 172 | 223 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.60 | Put | Currency Future | 1131 | 975 | 1131 | 975 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 14.60 | Call | Currency Future | 410 | 469 | 410 | 469 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.60 | Put | Currency Future | 1955 | 1798 | 1955 | 1798 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.10 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.10 | Put | Currency Future | 1660 | 1460 | 1660 | 1460 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.30 | Call | Currency Future | 96 | 125 | 96 | 125 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.30 | Put | Currency Future | 1756 | 1577 | 1756 | 1577 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.80 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.80 | Put | Currency Future | 1361 | 1161 | 1361 | 1161 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.00 | Call | Currency Future | 122 | 159 | 122 | 159 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.00 | Put | Currency Future | 1482 | 1311 | 1482 | 1311 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.90 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.90 | Put | Currency Future | 1460 | 1260 | 1460 | 1260 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.05 | Call | Currency Future | 118 | 152 | 118 | 152 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.05 | Put | Currency Future | 1527 | 1355 | 1527 | 1355 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.85 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.85 | Put | Currency Future | 1410 | 1210 | 1410 | 1210 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.05 | Call | Currency Future | 118 | 152 | 118 | 152 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.05 | Put | Currency Future | 1527 | 1355 | 1527 | 1355 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.90 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.90 | Put | Currency Future | 1460 | 1260 | 1460 | 1260 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.10 | Call | Currency Future | 113 | 146 | 113 | 146 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.10 | Put | Currency Future | 1572 | 1399 | 1572 | 1399 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.05 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.05 | Put | Currency Future | 1610 | 1410 | 1610 | 1410 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.25 | Call | Currency Future | 100 | 130 | 100 | 130 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.25 | Put | Currency Future | 1710 | 1532 | 1710 | 1532 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.25 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.25 | Put | Currency Future | 1810 | 1609 | 1810 | 1609 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.45 | Call | Currency Future | 86 | 111 | 86 | 111 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 14.45 | Put | Currency Future | 1895 | 1714 | 1895 | 1714 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.20 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.20 | Put | Currency Future | 1760 | 1559 | 1760 | 1559 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.35 | Call | Currency Future | 93 | 120 | 93 | 120 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.35 | Put | Currency Future | 1802 | 1623 | 1802 | 1623 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.10 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.10 | Put | Currency Future | 1660 | 1460 | 1660 | 1460 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.40 | Call | Currency Future | 89 | 115 | 89 | 115 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.40 | Put | Currency Future | 1849 | 1668 | 1849 | 1668 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.35 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.35 | Put | Currency Future | 1910 | 1709 | 1910 | 1709 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.45 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.45 | Put | Currency Future | 2010 | 1809 | 2010 | 1809 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.50 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.50 | Put | Currency Future | 2060 | 1859 | 2060 | 1859 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.50 | Call | Currency Future | 83 | 107 | 83 | 107 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.50 | Put | Currency Future | 1942 | 1760 | 1942 | 1760 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.30 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.30 | Put | Currency Future | 1860 | 1659 | 1860 | 1659 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.85 | Put | Currency Future | 2410 | 2209 | 2410 | 2209 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.90 | Call | Currency Future | 61 | 80 | 61 | 80 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.90 | Put | Currency Future | 2320 | 2133 | 2320 | 2133 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.10 | Put | Currency Future | 2660 | 2458 | 2660 | 2458 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.85 | Call | Currency Future | 64 | 83 | 64 | 83 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.85 | Put | Currency Future | 2273 | 2086 | 2273 | 2086 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.60 | Put | Currency Future | 3160 | 2958 | 3160 | 2958 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 15.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.35 | Put | Currency Future | 2910 | 2708 | 2910 | 2708 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.25 | Put | Currency Future | 2810 | 2608 | 2810 | 2608 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.15 | Put | Currency Future | 2710 | 2508 | 2710 | 2508 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.85 | Put | Currency Future | 2410 | 2209 | 2410 | 2209 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.60 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.60 | Put | Currency Future | 2160 | 1959 | 2160 | 1959 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.75 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.75 | Put | Currency Future | 2310 | 2109 | 2310 | 2109 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.10 | Put | Currency Future | 2660 | 2458 | 2660 | 2458 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.00 | Put | Currency Future | 2560 | 2358 | 2560 | 2358 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.90 | Put | Currency Future | 2460 | 2258 | 2460 | 2258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.05 | Put | Currency Future | 2610 | 2408 | 2610 | 2408 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.95 | Put | Currency Future | 2510 | 2308 | 2510 | 2308 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.80 | Put | Currency Future | 2360 | 2159 | 2360 | 2159 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.90 | Put | Currency Future | 2460 | 2258 | 2460 | 2258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.30 | Put | Currency Future | 2860 | 2658 | 2860 | 2658 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 15.20 | Put | Currency Future | 2760 | 2558 | 2760 | 2558 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.70 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.70 | Put | Currency Future | 2260 | 2059 | 2260 | 2059 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.35 | Put | Currency Future | 2910 | 2708 | 2910 | 2708 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.60 | Put | Currency Future | 3160 | 2958 | 3160 | 2958 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.45 | Put | Currency Future | 3010 | 2808 | 3010 | 2808 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.65 | Put | Currency Future | 3210 | 3008 | 3210 | 3008 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.70 | Put | Currency Future | 3260 | 3058 | 3260 | 3058 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.50 | Put | Currency Future | 3060 | 2858 | 3060 | 2858 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.40 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.40 | Put | Currency Future | 1960 | 1759 | 1960 | 1759 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.80 | Put | Currency Future | 3360 | 3158 | 3360 | 3158 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.65 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.65 | Put | Currency Future | 2210 | 2009 | 2210 | 2009 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.80 | Put | Currency Future | 2360 | 2159 | 2360 | 2159 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.40 | Put | Currency Future | 2960 | 2758 | 2960 | 2758 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.30 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.30 | Put | Currency Future | 1860 | 1659 | 1860 | 1659 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.00 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.00 | Put | Currency Future | 1560 | 1360 | 1560 | 1360 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 13.95 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.95 | Put | Currency Future | 1510 | 1310 | 1510 | 1310 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.15 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.15 | Put | Currency Future | 1710 | 1510 | 1710 | 1510 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.55 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.55 | Put | Currency Future | 2110 | 1909 | 2110 | 1909 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.30 | Put | Currency Future | 2860 | 2658 | 2860 | 2658 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.90 | Put | Currency Future | 3460 | 3258 | 3460 | 3258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.40 | Put | Currency Future | 2960 | 2758 | 2960 | 2758 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.80 | Put | Currency Future | 3360 | 3158 | 3360 | 3158 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.90 | Put | Currency Future | 3460 | 3258 | 3460 | 3258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.00 | Put | Currency Future | 3560 | 3358 | 3560 | 3358 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.10 | Put | Currency Future | 3660 | 3458 | 3660 | 3458 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.05 | Put | Currency Future | 2610 | 2408 | 2610 | 2408 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.55 | Put | Currency Future | 3110 | 2908 | 3110 | 2908 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.75 | Put | Currency Future | 3310 | 3108 | 3310 | 3108 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.55 | Put | Currency Future | 3110 | 2908 | 3110 | 2908 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 15.85 | Put | Currency Future | 3410 | 3208 | 3410 | 3208 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.95 | Put | Currency Future | 3510 | 3308 | 3510 | 3308 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.05 | Put | Currency Future | 3610 | 3408 | 3610 | 3408 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.40 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.40 | Put | Currency Future | 1960 | 1759 | 1960 | 1759 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.30 | Put | Currency Future | 3860 | 3658 | 3860 | 3658 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.60 | Call | Currency Future | 77 | 99 | 77 | 99 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.60 | Put | Currency Future | 2036 | 1852 | 2036 | 1852 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.70 | Call | Currency Future | 72 | 92 | 72 | 92 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.70 | Put | Currency Future | 2131 | 1945 | 2131 | 1945 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.80 | Call | Currency Future | 66 | 86 | 66 | 86 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.80 | Put | Currency Future | 2225 | 2039 | 2225 | 2039 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.00 | Call | Currency Future | 57 | 74 | 57 | 74 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.00 | Put | Currency Future | 2416 | 2227 | 2416 | 2227 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.10 | Call | Currency Future | 53 | 69 | 53 | 69 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.10 | Put | Currency Future | 2512 | 2321 | 2512 | 2321 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.20 | Call | Currency Future | 49 | 64 | 49 | 64 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.20 | Put | Currency Future | 2608 | 2416 | 2608 | 2416 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.60 | Call | Currency Future | 37 | 48 | 37 | 48 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.60 | Put | Currency Future | 2996 | 2801 | 2996 | 2801 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.15 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.15 | Put | Currency Future | 1710 | 1510 | 1710 | 1510 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.65 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.65 | Put | Currency Future | 2210 | 2009 | 2210 | 2009 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 15.15 | Put | Currency Future | 2710 | 2508 | 2710 | 2508 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 14.10 | Call | Currency Future | 113 | 146 | 113 | 146 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.10 | Put | Currency Future | 1572 | 1399 | 1572 | 1399 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.20 | Call | Currency Future | 104 | 135 | 104 | 135 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.20 | Put | Currency Future | 1664 | 1488 | 1664 | 1488 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.60 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.60 | Put | Currency Future | 2160 | 1959 | 2160 | 1959 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.90 | Call | Currency Future | 133 | 172 | 133 | 172 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.90 | Put | Currency Future | 1392 | 1225 | 1392 | 1225 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.60 | Call | Currency Future | 77 | 99 | 77 | 99 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.60 | Put | Currency Future | 2036 | 1852 | 2036 | 1852 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.15 | Call | Currency Future | 109 | 140 | 109 | 140 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.15 | Put | Currency Future | 1618 | 1443 | 1618 | 1443 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.55 | Call | Currency Future | 80 | 103 | 80 | 103 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.55 | Put | Currency Future | 1989 | 1806 | 1989 | 1806 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.65 | Call | Currency Future | 75 | 96 | 75 | 96 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.65 | Put | Currency Future | 2084 | 1899 | 2084 | 1899 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.75 | Call | Currency Future | 69 | 89 | 69 | 89 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.75 | Put | Currency Future | 2178 | 1992 | 2178 | 1992 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.15 | Call | Currency Future | 51 | 66 | 51 | 66 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.15 | Put | Currency Future | 2560 | 2369 | 2560 | 2369 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.75 | Call | Currency Future | 0 | 3 | 0 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.75 | Put | Currency Future | 1311 | 1111 | 1311 | 1111 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.85 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.85 | Put | Currency Future | 1410 | 1210 | 1410 | 1210 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.05 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.05 | Put | Currency Future | 1610 | 1410 | 1610 | 1410 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.55 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.55 | Put | Currency Future | 2110 | 1909 | 2110 | 1909 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.80 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 13.80 | Put | Currency Future | 1361 | 1161 | 1361 | 1161 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.70 | Call | Currency Future | 0 | 3 | 0 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.70 | Put | Currency Future | 1261 | 1061 | 1261 | 1061 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.85 | Call | Currency Future | 139 | 180 | 139 | 180 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.85 | Put | Currency Future | 1348 | 1182 | 1348 | 1182 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.95 | Call | Currency Future | 128 | 165 | 128 | 165 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.95 | Put | Currency Future | 1437 | 1268 | 1437 | 1268 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.15 | Call | Currency Future | 109 | 140 | 109 | 140 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.15 | Put | Currency Future | 1618 | 1443 | 1618 | 1443 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.55 | Call | Currency Future | 80 | 103 | 80 | 103 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.55 | Put | Currency Future | 1989 | 1806 | 1989 | 1806 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.95 | Call | Currency Future | 59 | 77 | 59 | 77 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.95 | Put | Currency Future | 2368 | 2180 | 2368 | 2180 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.65 | Call | Currency Future | 75 | 96 | 75 | 96 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.65 | Put | Currency Future | 2084 | 1899 | 2084 | 1899 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.05 | Call | Currency Future | 55 | 71 | 55 | 71 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.05 | Put | Currency Future | 2464 | 2274 | 2464 | 2274 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.35 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 14.35 | Put | Currency Future | 1910 | 1709 | 1910 | 1709 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.40 | Call | Currency Future | 89 | 115 | 89 | 115 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.40 | Put | Currency Future | 1849 | 1668 | 1849 | 1668 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.90 | Call | Currency Future | 61 | 80 | 61 | 80 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.90 | Put | Currency Future | 2320 | 2133 | 2320 | 2133 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.60 | Call | Currency Future | 0 | 4 | 0 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 13.60 | Put | Currency Future | 1161 | 962 | 1161 | 962 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.35 | Call | Currency Future | 93 | 120 | 93 | 120 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.35 | Put | Currency Future | 1802 | 1623 | 1802 | 1623 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.35 | Call | Currency Future | 1139 | 1282 | 1139 | 1282 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.35 | Put | Currency Future | 434 | 362 | 434 | 362 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 12.85 | Call | Currency Future | 891 | 1013 | 891 | 1013 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.85 | Put | Currency Future | 685 | 592 | 685 | 592 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.35 | Call | Currency Future | 305 | 352 | 305 | 352 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.35 | Put | Currency Future | 2599 | 2432 | 2599 | 2432 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.35 | Call | Currency Future | 206 | 238 | 206 | 238 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.35 | Put | Currency Future | 3501 | 3318 | 3501 | 3318 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.35 | Call | Currency Future | 142 | 167 | 142 | 167 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.35 | Put | Currency Future | 4437 | 4246 | 4437 | 4246 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.35 | Call | Currency Future | 96 | 113 | 96 | 113 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.35 | Put | Currency Future | 5391 | 5193 | 5391 | 5193 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.30 | Call | Currency Future | 1167 | 1313 | 1167 | 1313 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.30 | Put | Currency Future | 412 | 342 | 412 | 342 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.80 | Call | Currency Future | 913 | 1037 | 913 | 1037 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.80 | Put | Currency Future | 658 | 566 | 658 | 566 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.30 | Call | Currency Future | 311 | 360 | 311 | 360 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.30 | Put | Currency Future | 2556 | 2389 | 2556 | 2389 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.30 | Call | Currency Future | 210 | 243 | 210 | 243 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.30 | Put | Currency Future | 3454 | 3272 | 3454 | 3272 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.30 | Call | Currency Future | 145 | 170 | 145 | 170 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.30 | Put | Currency Future | 4390 | 4200 | 4390 | 4200 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.30 | Call | Currency Future | 98 | 115 | 98 | 115 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.30 | Put | Currency Future | 5342 | 5145 | 5342 | 5145 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.10 | Call | Currency Future | 4340 | 4542 | 4340 | 4542 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.60 | Call | Currency Future | 2840 | 3042 | 2840 | 3042 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.10 | Call | Currency Future | 1340 | 1542 | 1340 | 1542 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.60 | Call | Currency Future | 20 | 124 | 20 | 124 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 12.60 | Put | Currency Future | 180 | 83 | 180 | 83 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.10 | Put | Currency Future | 4660 | 4458 | 4660 | 4458 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.60 | Put | Currency Future | 6160 | 5958 | 6160 | 5958 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.10 | Put | Currency Future | 7660 | 7458 | 7660 | 7458 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.30 | Call | Currency Future | 4342 | 4548 | 4342 | 4548 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.30 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.80 | Call | Currency Future | 2853 | 3057 | 2853 | 3057 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.80 | Put | Currency Future | 12 | 10 | 12 | 10 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.30 | Call | Currency Future | 1391 | 1592 | 1391 | 1592 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.30 | Put | Currency Future | 50 | 44 | 50 | 44 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.80 | Call | Currency Future | 361 | 461 | 361 | 461 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.80 | Put | Currency Future | 521 | 414 | 521 | 414 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.80 | Call | Currency Future | 32 | 42 | 32 | 42 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.80 | Put | Currency Future | 3192 | 2995 | 3192 | 2995 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.30 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.30 | Put | Currency Future | 4673 | 4470 | 4673 | 4470 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.80 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.80 | Put | Currency Future | 6166 | 5962 | 6166 | 5962 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.30 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.30 | Put | Currency Future | 7663 | 7457 | 7663 | 7457 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 8.60 | Call | Currency Future | 4471 | 4682 | 4471 | 4682 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 8.60 | Put | Currency Future | 16 | 11 | 16 | 11 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.10 | Call | Currency Future | 3011 | 3220 | 3011 | 3220 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.10 | Put | Currency Future | 56 | 50 | 56 | 50 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.60 | Call | Currency Future | 1647 | 1830 | 1647 | 1830 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.60 | Put | Currency Future | 191 | 159 | 191 | 159 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 16.10 | Call | Currency Future | 226 | 262 | 226 | 262 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.10 | Put | Currency Future | 3271 | 3091 | 3271 | 3091 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.60 | Call | Currency Future | 129 | 151 | 129 | 151 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.60 | Put | Currency Future | 4673 | 4480 | 4673 | 4480 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.10 | Call | Currency Future | 72 | 86 | 72 | 86 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.10 | Put | Currency Future | 6117 | 5915 | 6117 | 5915 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.60 | Call | Currency Future | 34 | 41 | 34 | 41 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.60 | Put | Currency Future | 7578 | 7371 | 7578 | 7371 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 7.65 | Call | Currency Future | 4790 | 4992 | 4790 | 4992 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 7.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.15 | Call | Currency Future | 3290 | 3492 | 3290 | 3492 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.65 | Call | Currency Future | 1790 | 1992 | 1790 | 1992 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.15 | Call | Currency Future | 299 | 506 | 299 | 506 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.15 | Put | Currency Future | 10 | 15 | 10 | 15 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.65 | Put | Currency Future | 4210 | 4008 | 4210 | 4008 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.15 | Put | Currency Future | 5710 | 5508 | 5710 | 5508 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.65 | Put | Currency Future | 7210 | 7008 | 7210 | 7008 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 7.85 | Call | Currency Future | 4791 | 4998 | 4791 | 4998 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 7.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.35 | Call | Currency Future | 3298 | 3504 | 3298 | 3504 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.35 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.85 | Call | Currency Future | 1826 | 2028 | 1826 | 2028 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.85 | Put | Currency Future | 35 | 31 | 35 | 31 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.35 | Call | Currency Future | 569 | 706 | 569 | 706 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 12.35 | Put | Currency Future | 278 | 209 | 278 | 209 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.35 | Call | Currency Future | 44 | 57 | 44 | 57 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.35 | Put | Currency Future | 2753 | 2560 | 2753 | 2560 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.85 | Call | Currency Future | 17 | 22 | 17 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.85 | Put | Currency Future | 4227 | 4025 | 4227 | 4025 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.35 | Call | Currency Future | 8 | 11 | 8 | 11 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.35 | Put | Currency Future | 5718 | 5513 | 5718 | 5513 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.85 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.85 | Put | Currency Future | 7213 | 7008 | 7213 | 7008 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 8.15 | Call | Currency Future | 4913 | 5126 | 4913 | 5126 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 8.15 | Put | Currency Future | 7 | 5 | 7 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.65 | Call | Currency Future | 3449 | 3660 | 3449 | 3660 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.65 | Put | Currency Future | 43 | 39 | 43 | 39 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.15 | Call | Currency Future | 2014 | 2216 | 2014 | 2216 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.15 | Put | Currency Future | 108 | 95 | 108 | 95 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.65 | Call | Currency Future | 983 | 1113 | 983 | 1113 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.65 | Put | Currency Future | 578 | 493 | 578 | 493 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.65 | Call | Currency Future | 270 | 312 | 270 | 312 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.65 | Put | Currency Future | 2864 | 2691 | 2864 | 2691 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.15 | Call | Currency Future | 154 | 180 | 154 | 180 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.15 | Put | Currency Future | 4249 | 4059 | 4249 | 4059 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.65 | Call | Currency Future | 86 | 101 | 86 | 101 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.65 | Put | Currency Future | 5680 | 5481 | 5680 | 5481 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.15 | Call | Currency Future | 42 | 52 | 42 | 52 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.15 | Put | Currency Future | 7137 | 6931 | 7137 | 6931 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 7.40 | Call | Currency Future | 5040 | 5242 | 5040 | 5242 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 7.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.90 | Call | Currency Future | 3540 | 3742 | 3540 | 3742 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 10.40 | Call | Currency Future | 2040 | 2242 | 2040 | 2242 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.90 | Call | Currency Future | 542 | 748 | 542 | 748 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.90 | Put | Currency Future | 2 | 7 | 2 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.40 | Put | Currency Future | 3960 | 3758 | 3960 | 3758 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.90 | Put | Currency Future | 5460 | 5258 | 5460 | 5258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.40 | Put | Currency Future | 6960 | 6758 | 6960 | 6758 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 7.60 | Call | Currency Future | 5041 | 5247 | 5041 | 5247 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 7.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.10 | Call | Currency Future | 3546 | 3752 | 3546 | 3752 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.10 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.60 | Call | Currency Future | 2070 | 2271 | 2070 | 2271 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.60 | Put | Currency Future | 29 | 24 | 29 | 24 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.10 | Call | Currency Future | 722 | 877 | 722 | 877 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.10 | Put | Currency Future | 181 | 129 | 181 | 129 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.60 | Call | Currency Future | 20 | 26 | 20 | 26 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.60 | Put | Currency Future | 3979 | 3778 | 3979 | 3778 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.10 | Call | Currency Future | 9 | 12 | 9 | 12 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.10 | Put | Currency Future | 5468 | 5265 | 5468 | 5265 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.60 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.60 | Put | Currency Future | 6964 | 6759 | 6964 | 6759 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 7.90 | Call | Currency Future | 5160 | 5374 | 5160 | 5374 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 7.90 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.40 | Call | Currency Future | 3693 | 3905 | 3693 | 3905 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.40 | Put | Currency Future | 38 | 34 | 38 | 34 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.90 | Call | Currency Future | 2242 | 2452 | 2242 | 2452 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 10.90 | Put | Currency Future | 87 | 81 | 87 | 81 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.40 | Call | Currency Future | 1112 | 1253 | 1112 | 1253 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.40 | Put | Currency Future | 456 | 382 | 456 | 382 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.40 | Call | Currency Future | 299 | 345 | 299 | 345 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.40 | Put | Currency Future | 2643 | 2474 | 2643 | 2474 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.90 | Call | Currency Future | 169 | 196 | 169 | 196 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.90 | Put | Currency Future | 4014 | 3825 | 4014 | 3825 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.40 | Call | Currency Future | 94 | 111 | 94 | 111 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.40 | Put | Currency Future | 5439 | 5240 | 5439 | 5240 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.90 | Call | Currency Future | 48 | 59 | 48 | 59 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.90 | Put | Currency Future | 6893 | 6688 | 6893 | 6688 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.90 | Call | Currency Future | 329 | 419 | 329 | 419 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.90 | Put | Currency Future | 588 | 472 | 588 | 472 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.50 | Call | Currency Future | 3595 | 3806 | 3595 | 3806 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.50 | Put | Currency Future | 40 | 36 | 40 | 36 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.50 | Call | Currency Future | 2625 | 2834 | 2625 | 2834 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.50 | Put | Currency Future | 69 | 63 | 69 | 63 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.50 | Call | Currency Future | 1725 | 1911 | 1725 | 1911 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.50 | Put | Currency Future | 170 | 141 | 170 | 141 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.50 | Call | Currency Future | 1059 | 1195 | 1059 | 1195 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.50 | Put | Currency Future | 503 | 425 | 503 | 425 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.50 | Call | Currency Future | 427 | 488 | 427 | 488 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.50 | Put | Currency Future | 1871 | 1717 | 1871 | 1717 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.50 | Call | Currency Future | 287 | 331 | 287 | 331 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.50 | Put | Currency Future | 2731 | 2561 | 2731 | 2561 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.50 | Call | Currency Future | 195 | 225 | 195 | 225 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.50 | Put | Currency Future | 3640 | 3455 | 3640 | 3455 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.40 | Call | Currency Future | 2721 | 2930 | 2721 | 2930 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.40 | Put | Currency Future | 66 | 59 | 66 | 59 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 11.40 | Call | Currency Future | 1806 | 1995 | 1806 | 1995 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.40 | Put | Currency Future | 150 | 124 | 150 | 124 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.40 | Call | Currency Future | 202 | 234 | 202 | 234 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.40 | Put | Currency Future | 3547 | 3363 | 3547 | 3363 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.40 | Call | Currency Future | 139 | 163 | 139 | 163 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.40 | Put | Currency Future | 4484 | 4293 | 4484 | 4293 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.55 | Call | Currency Future | 28 | 159 | 28 | 159 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.55 | Put | Currency Future | 139 | 67 | 139 | 67 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.85 | Call | Currency Future | 4 | 40 | 4 | 40 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.85 | Put | Currency Future | 414 | 249 | 414 | 249 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.35 | Call | Currency Future | 3742 | 3954 | 3742 | 3954 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.35 | Put | Currency Future | 37 | 33 | 37 | 33 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.35 | Call | Currency Future | 2769 | 2978 | 2769 | 2978 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.35 | Put | Currency Future | 64 | 57 | 64 | 57 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.35 | Call | Currency Future | 1846 | 2037 | 1846 | 2037 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.35 | Put | Currency Future | 141 | 116 | 141 | 116 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.55 | Call | Currency Future | 131 | 154 | 131 | 154 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.55 | Put | Currency Future | 4626 | 4433 | 4626 | 4433 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.75 | Call | Currency Future | 387 | 442 | 387 | 442 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 14.75 | Put | Currency Future | 2081 | 1922 | 2081 | 1922 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.75 | Call | Currency Future | 259 | 300 | 259 | 300 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.75 | Put | Currency Future | 2954 | 2779 | 2954 | 2779 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.75 | Call | Currency Future | 178 | 206 | 178 | 206 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.75 | Put | Currency Future | 3873 | 3685 | 3873 | 3685 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.75 | Call | Currency Future | 121 | 142 | 121 | 142 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.75 | Put | Currency Future | 4816 | 4622 | 4816 | 4622 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.25 | Call | Currency Future | 236 | 304 | 236 | 304 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.25 | Put | Currency Future | 846 | 707 | 846 | 707 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.00 | Call | Currency Future | 352 | 402 | 352 | 402 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 15.00 | Put | Currency Future | 2297 | 2132 | 2297 | 2132 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.00 | Call | Currency Future | 235 | 272 | 235 | 272 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.00 | Put | Currency Future | 3180 | 3001 | 3180 | 3001 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.00 | Call | Currency Future | 164 | 189 | 164 | 189 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.00 | Put | Currency Future | 4108 | 3918 | 4108 | 3918 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.00 | Call | Currency Future | 110 | 129 | 110 | 129 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.00 | Put | Currency Future | 5054 | 4859 | 5054 | 4859 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.75 | Call | Currency Future | 3351 | 3562 | 3351 | 3562 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.75 | Put | Currency Future | 46 | 41 | 46 | 41 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.75 | Call | Currency Future | 2385 | 2594 | 2385 | 2594 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.75 | Put | Currency Future | 80 | 74 | 80 | 74 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.75 | Call | Currency Future | 1533 | 1711 | 1533 | 1711 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.75 | Put | Currency Future | 227 | 190 | 227 | 190 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.75 | Call | Currency Future | 936 | 1062 | 936 | 1062 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.75 | Put | Currency Future | 631 | 541 | 631 | 541 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.25 | Call | Currency Future | 318 | 367 | 318 | 367 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.25 | Put | Currency Future | 2512 | 2346 | 2512 | 2346 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.25 | Call | Currency Future | 214 | 247 | 214 | 247 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.25 | Put | Currency Future | 3408 | 3227 | 3408 | 3227 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.25 | Call | Currency Future | 148 | 174 | 148 | 174 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.25 | Put | Currency Future | 4343 | 4153 | 4343 | 4153 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.25 | Call | Currency Future | 100 | 117 | 100 | 117 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.25 | Put | Currency Future | 5294 | 5097 | 5294 | 5097 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.90 | Call | Currency Future | 3206 | 3415 | 3206 | 3415 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.90 | Put | Currency Future | 50 | 45 | 50 | 45 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.90 | Call | Currency Future | 1423 | 1595 | 1423 | 1595 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.90 | Put | Currency Future | 267 | 225 | 267 | 225 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.90 | Call | Currency Future | 869 | 989 | 869 | 989 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.90 | Put | Currency Future | 714 | 618 | 714 | 618 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 9.50 | Call | Currency Future | 3373 | 3582 | 3373 | 3582 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.50 | Put | Currency Future | 24 | 21 | 24 | 21 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.50 | Call | Currency Future | 2397 | 2603 | 2397 | 2603 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.50 | Put | Currency Future | 48 | 42 | 48 | 42 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.50 | Call | Currency Future | 1478 | 1665 | 1478 | 1665 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.50 | Put | Currency Future | 129 | 105 | 129 | 105 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.50 | Call | Currency Future | 792 | 926 | 792 | 926 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.50 | Put | Currency Future | 442 | 365 | 442 | 365 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.50 | Call | Currency Future | 248 | 295 | 248 | 295 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.50 | Put | Currency Future | 1899 | 1734 | 1899 | 1734 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.50 | Call | Currency Future | 146 | 178 | 146 | 178 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.50 | Put | Currency Future | 2797 | 2617 | 2797 | 2617 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.50 | Call | Currency Future | 88 | 107 | 88 | 107 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.50 | Put | Currency Future | 3739 | 3547 | 3739 | 3547 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.50 | Call | Currency Future | 51 | 64 | 51 | 64 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.50 | Put | Currency Future | 4702 | 4504 | 4702 | 4504 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.00 | Call | Currency Future | 122 | 159 | 122 | 159 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.00 | Put | Currency Future | 1482 | 1311 | 1482 | 1311 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.95 | Call | Currency Future | 3157 | 3366 | 3157 | 3366 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.95 | Put | Currency Future | 52 | 46 | 52 | 46 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.95 | Call | Currency Future | 2195 | 2404 | 2195 | 2404 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.95 | Put | Currency Future | 89 | 84 | 89 | 84 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.95 | Call | Currency Future | 1387 | 1558 | 1387 | 1558 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.95 | Put | Currency Future | 282 | 237 | 282 | 237 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.95 | Call | Currency Future | 848 | 966 | 848 | 966 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.95 | Put | Currency Future | 743 | 645 | 743 | 645 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.45 | Call | Currency Future | 292 | 338 | 292 | 338 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.45 | Put | Currency Future | 2687 | 2517 | 2687 | 2517 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.45 | Call | Currency Future | 199 | 230 | 199 | 230 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 16.45 | Put | Currency Future | 3593 | 3409 | 3593 | 3409 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.45 | Call | Currency Future | 137 | 160 | 137 | 160 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.45 | Put | Currency Future | 4531 | 4340 | 4531 | 4340 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.45 | Call | Currency Future | 92 | 109 | 92 | 109 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.45 | Put | Currency Future | 5487 | 5288 | 5487 | 5288 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.60 | Call | Currency Future | 3275 | 3484 | 3275 | 3484 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.60 | Put | Currency Future | 26 | 23 | 26 | 23 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.60 | Call | Currency Future | 2300 | 2505 | 2300 | 2505 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.60 | Put | Currency Future | 51 | 45 | 51 | 45 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.60 | Call | Currency Future | 1394 | 1579 | 1394 | 1579 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.60 | Put | Currency Future | 145 | 119 | 145 | 119 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.60 | Call | Currency Future | 741 | 870 | 741 | 870 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.60 | Put | Currency Future | 492 | 410 | 492 | 410 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.60 | Call | Currency Future | 236 | 280 | 236 | 280 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.60 | Put | Currency Future | 1987 | 1820 | 1987 | 1820 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.60 | Call | Currency Future | 139 | 169 | 139 | 169 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.60 | Put | Currency Future | 2890 | 2708 | 2890 | 2708 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.60 | Call | Currency Future | 84 | 102 | 84 | 102 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.60 | Put | Currency Future | 3835 | 3642 | 3835 | 3642 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.60 | Call | Currency Future | 48 | 61 | 48 | 61 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.60 | Put | Currency Future | 4799 | 4600 | 4799 | 4600 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.05 | Call | Currency Future | 3060 | 3269 | 3060 | 3269 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.05 | Put | Currency Future | 55 | 48 | 55 | 48 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.05 | Call | Currency Future | 2100 | 2310 | 2100 | 2310 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.05 | Put | Currency Future | 94 | 89 | 94 | 89 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.05 | Call | Currency Future | 1317 | 1485 | 1317 | 1485 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.05 | Put | Currency Future | 312 | 264 | 312 | 264 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.05 | Call | Currency Future | 807 | 921 | 807 | 921 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.05 | Put | Currency Future | 802 | 700 | 802 | 700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 15.55 | Call | Currency Future | 281 | 325 | 281 | 325 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.55 | Put | Currency Future | 2775 | 2604 | 2775 | 2604 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.55 | Call | Currency Future | 192 | 221 | 192 | 221 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.55 | Put | Currency Future | 3686 | 3501 | 3686 | 3501 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.55 | Call | Currency Future | 89 | 105 | 89 | 105 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.55 | Put | Currency Future | 5584 | 5384 | 5584 | 5384 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.70 | Call | Currency Future | 3178 | 3385 | 3178 | 3385 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.70 | Put | Currency Future | 28 | 25 | 28 | 25 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.70 | Call | Currency Future | 2204 | 2408 | 2204 | 2408 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.70 | Put | Currency Future | 55 | 47 | 55 | 47 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.70 | Call | Currency Future | 1310 | 1494 | 1310 | 1494 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.70 | Put | Currency Future | 161 | 134 | 161 | 134 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.70 | Call | Currency Future | 694 | 818 | 694 | 818 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.70 | Put | Currency Future | 545 | 458 | 545 | 458 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.70 | Call | Currency Future | 131 | 160 | 131 | 160 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.70 | Put | Currency Future | 2982 | 2800 | 2982 | 2800 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.70 | Call | Currency Future | 80 | 97 | 80 | 97 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.70 | Put | Currency Future | 3931 | 3737 | 3931 | 3737 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.70 | Call | Currency Future | 46 | 57 | 46 | 57 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.70 | Put | Currency Future | 4897 | 4697 | 4897 | 4697 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.35 | Call | Currency Future | 216 | 278 | 216 | 278 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.35 | Put | Currency Future | 925 | 781 | 925 | 781 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.80 | Call | Currency Future | 3080 | 3287 | 3080 | 3287 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.80 | Put | Currency Future | 31 | 27 | 31 | 27 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.80 | Call | Currency Future | 2107 | 2311 | 2107 | 2311 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.80 | Put | Currency Future | 58 | 50 | 58 | 50 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.80 | Call | Currency Future | 1229 | 1411 | 1229 | 1411 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.80 | Put | Currency Future | 180 | 150 | 180 | 150 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.80 | Call | Currency Future | 215 | 255 | 215 | 255 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 14.80 | Put | Currency Future | 2166 | 1994 | 2166 | 1994 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.80 | Call | Currency Future | 125 | 152 | 125 | 152 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.80 | Put | Currency Future | 3076 | 2891 | 3076 | 2891 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.80 | Call | Currency Future | 76 | 93 | 76 | 93 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.80 | Put | Currency Future | 4027 | 3832 | 4027 | 3832 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.80 | Call | Currency Future | 43 | 54 | 43 | 54 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.80 | Put | Currency Future | 4994 | 4794 | 4994 | 4794 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.15 | Call | Currency Future | 2963 | 3172 | 2963 | 3172 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.15 | Put | Currency Future | 58 | 51 | 58 | 51 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.15 | Call | Currency Future | 1255 | 1413 | 1255 | 1413 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.15 | Put | Currency Future | 350 | 293 | 350 | 293 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.65 | Call | Currency Future | 185 | 213 | 185 | 213 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.65 | Put | Currency Future | 3779 | 3593 | 3779 | 3593 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.65 | Call | Currency Future | 126 | 148 | 126 | 148 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.65 | Put | Currency Future | 4721 | 4527 | 4721 | 4527 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.95 | Call | Currency Future | 2933 | 3141 | 2933 | 3141 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.95 | Put | Currency Future | 34 | 30 | 34 | 30 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.95 | Call | Currency Future | 1967 | 2165 | 1967 | 2165 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.95 | Put | Currency Future | 68 | 55 | 68 | 55 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.95 | Call | Currency Future | 1120 | 1289 | 1120 | 1289 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.95 | Put | Currency Future | 220 | 179 | 220 | 179 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.95 | Call | Currency Future | 198 | 238 | 198 | 238 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.95 | Put | Currency Future | 2299 | 2127 | 2299 | 2127 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.95 | Call | Currency Future | 115 | 141 | 115 | 141 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.95 | Put | Currency Future | 3216 | 3030 | 3216 | 3030 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.95 | Call | Currency Future | 70 | 87 | 70 | 87 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.95 | Put | Currency Future | 4171 | 3976 | 4171 | 3976 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.95 | Call | Currency Future | 40 | 50 | 40 | 50 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.95 | Put | Currency Future | 5141 | 4939 | 5141 | 4939 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 9.85 | Call | Currency Future | 3031 | 3239 | 3031 | 3239 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.85 | Put | Currency Future | 32 | 28 | 32 | 28 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.85 | Call | Currency Future | 2059 | 2262 | 2059 | 2262 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.85 | Put | Currency Future | 60 | 52 | 60 | 52 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.85 | Call | Currency Future | 1189 | 1370 | 1189 | 1370 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.85 | Put | Currency Future | 190 | 159 | 190 | 159 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.85 | Call | Currency Future | 210 | 249 | 210 | 249 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.85 | Put | Currency Future | 2211 | 2038 | 2211 | 2038 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.85 | Call | Currency Future | 122 | 148 | 122 | 148 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.85 | Put | Currency Future | 3122 | 2938 | 3122 | 2938 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.85 | Call | Currency Future | 74 | 91 | 74 | 91 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.85 | Put | Currency Future | 4075 | 3880 | 4075 | 3880 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.85 | Call | Currency Future | 42 | 53 | 42 | 53 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.85 | Put | Currency Future | 5043 | 4842 | 5043 | 4842 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.85 | Call | Currency Future | 3254 | 3464 | 3254 | 3464 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.85 | Put | Currency Future | 49 | 43 | 49 | 43 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.85 | Call | Currency Future | 2290 | 2499 | 2290 | 2499 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.85 | Put | Currency Future | 84 | 79 | 84 | 79 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.85 | Call | Currency Future | 1459 | 1633 | 1459 | 1633 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.85 | Put | Currency Future | 253 | 213 | 253 | 213 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.70 | Call | Currency Future | 3400 | 3611 | 3400 | 3611 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.70 | Put | Currency Future | 45 | 40 | 45 | 40 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.70 | Call | Currency Future | 2433 | 2642 | 2433 | 2642 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.70 | Put | Currency Future | 78 | 72 | 78 | 72 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.70 | Call | Currency Future | 1570 | 1750 | 1570 | 1750 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.70 | Put | Currency Future | 215 | 179 | 215 | 179 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.70 | Call | Currency Future | 959 | 1087 | 959 | 1087 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.70 | Put | Currency Future | 604 | 517 | 604 | 517 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.20 | Call | Currency Future | 324 | 374 | 324 | 374 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 15.20 | Put | Currency Future | 2469 | 2303 | 2469 | 2303 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.20 | Call | Currency Future | 218 | 252 | 218 | 252 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.20 | Put | Currency Future | 3362 | 3181 | 3362 | 3181 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.20 | Call | Currency Future | 151 | 177 | 151 | 177 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.20 | Put | Currency Future | 4296 | 4106 | 4296 | 4106 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.20 | Call | Currency Future | 102 | 120 | 102 | 120 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.20 | Put | Currency Future | 5246 | 5049 | 5246 | 5049 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.55 | Call | Currency Future | 3324 | 3533 | 3324 | 3533 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.55 | Put | Currency Future | 25 | 22 | 25 | 22 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.55 | Call | Currency Future | 2349 | 2554 | 2349 | 2554 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.55 | Put | Currency Future | 50 | 43 | 50 | 43 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.55 | Call | Currency Future | 1436 | 1622 | 1436 | 1622 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.55 | Put | Currency Future | 137 | 111 | 137 | 111 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.55 | Call | Currency Future | 766 | 898 | 766 | 898 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.55 | Put | Currency Future | 467 | 387 | 467 | 387 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.55 | Call | Currency Future | 242 | 287 | 242 | 287 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.55 | Put | Currency Future | 1943 | 1777 | 1943 | 1777 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.55 | Call | Currency Future | 142 | 173 | 142 | 173 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.55 | Put | Currency Future | 2843 | 2663 | 2843 | 2663 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.55 | Call | Currency Future | 86 | 104 | 86 | 104 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.55 | Put | Currency Future | 3787 | 3594 | 3787 | 3594 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.55 | Call | Currency Future | 50 | 62 | 50 | 62 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.55 | Put | Currency Future | 4751 | 4552 | 4751 | 4552 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.75 | Call | Currency Future | 3129 | 3336 | 3129 | 3336 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.75 | Put | Currency Future | 30 | 26 | 30 | 26 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.75 | Call | Currency Future | 2156 | 2359 | 2156 | 2359 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.75 | Put | Currency Future | 56 | 49 | 56 | 49 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.75 | Call | Currency Future | 1269 | 1452 | 1269 | 1452 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.75 | Put | Currency Future | 170 | 142 | 170 | 142 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 12.75 | Call | Currency Future | 671 | 793 | 671 | 793 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.75 | Put | Currency Future | 572 | 483 | 572 | 483 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.75 | Call | Currency Future | 220 | 261 | 220 | 261 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.75 | Put | Currency Future | 2121 | 1950 | 2121 | 1950 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.75 | Call | Currency Future | 128 | 156 | 128 | 156 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.75 | Put | Currency Future | 3029 | 2845 | 3029 | 2845 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.75 | Call | Currency Future | 78 | 95 | 78 | 95 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.75 | Put | Currency Future | 3979 | 3785 | 3979 | 3785 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.75 | Call | Currency Future | 44 | 56 | 44 | 56 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.75 | Put | Currency Future | 4945 | 4745 | 4945 | 4745 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.65 | Call | Currency Future | 3226 | 3435 | 3226 | 3435 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.65 | Put | Currency Future | 27 | 24 | 27 | 24 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.65 | Call | Currency Future | 2252 | 2456 | 2252 | 2456 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.65 | Put | Currency Future | 53 | 46 | 53 | 46 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.65 | Call | Currency Future | 1352 | 1536 | 1352 | 1536 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.65 | Put | Currency Future | 153 | 126 | 153 | 126 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.65 | Call | Currency Future | 717 | 844 | 717 | 844 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.65 | Put | Currency Future | 518 | 434 | 518 | 434 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.65 | Call | Currency Future | 231 | 274 | 231 | 274 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.65 | Put | Currency Future | 2032 | 1863 | 2032 | 1863 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.65 | Call | Currency Future | 135 | 164 | 135 | 164 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.65 | Put | Currency Future | 2936 | 2754 | 2936 | 2754 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.65 | Call | Currency Future | 82 | 100 | 82 | 100 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.65 | Put | Currency Future | 3883 | 3689 | 3883 | 3689 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.65 | Call | Currency Future | 47 | 59 | 47 | 59 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.65 | Put | Currency Future | 4848 | 4649 | 4848 | 4649 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.70 | Call | Currency Future | 2433 | 2642 | 2433 | 2642 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.70 | Put | Currency Future | 78 | 72 | 78 | 72 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.70 | Call | Currency Future | 1570 | 1750 | 1570 | 1750 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 11.70 | Put | Currency Future | 215 | 179 | 215 | 179 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.70 | Call | Currency Future | 959 | 1087 | 959 | 1087 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.70 | Put | Currency Future | 604 | 517 | 604 | 517 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.20 | Call | Currency Future | 324 | 374 | 324 | 374 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.20 | Put | Currency Future | 2469 | 2303 | 2469 | 2303 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.00 | Call | Currency Future | 3108 | 3318 | 3108 | 3318 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.00 | Put | Currency Future | 53 | 47 | 53 | 47 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.00 | Call | Currency Future | 2147 | 2357 | 2147 | 2357 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.00 | Put | Currency Future | 92 | 87 | 92 | 87 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.00 | Call | Currency Future | 1352 | 1521 | 1352 | 1521 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.00 | Put | Currency Future | 297 | 251 | 297 | 251 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.50 | Call | Currency Future | 91 | 107 | 91 | 107 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.50 | Put | Currency Future | 5535 | 5336 | 5535 | 5336 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.10 | Call | Currency Future | 113 | 146 | 113 | 146 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 14.10 | Put | Currency Future | 1572 | 1399 | 1572 | 1399 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.10 | Call | Currency Future | 2057 | 2263 | 2057 | 2263 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.10 | Put | Currency Future | 101 | 92 | 101 | 92 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.10 | Call | Currency Future | 1286 | 1449 | 1286 | 1449 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.10 | Put | Currency Future | 331 | 278 | 331 | 278 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.60 | Call | Currency Future | 275 | 318 | 275 | 318 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.60 | Put | Currency Future | 2820 | 2648 | 2820 | 2648 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.60 | Call | Currency Future | 188 | 217 | 188 | 217 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.60 | Put | Currency Future | 3733 | 3547 | 3733 | 3547 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.60 | Call | Currency Future | 87 | 103 | 87 | 103 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.60 | Put | Currency Future | 5632 | 5433 | 5632 | 5433 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.90 | Call | Currency Future | 2982 | 3190 | 2982 | 3190 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.90 | Put | Currency Future | 33 | 29 | 33 | 29 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.90 | Call | Currency Future | 2013 | 2214 | 2013 | 2214 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.90 | Put | Currency Future | 64 | 53 | 64 | 53 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 11.90 | Call | Currency Future | 1154 | 1329 | 1154 | 1329 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.90 | Put | Currency Future | 205 | 169 | 205 | 169 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.90 | Call | Currency Future | 204 | 243 | 204 | 243 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.90 | Put | Currency Future | 2255 | 2083 | 2255 | 2083 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.90 | Call | Currency Future | 118 | 144 | 118 | 144 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.90 | Put | Currency Future | 3169 | 2984 | 3169 | 2984 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.90 | Call | Currency Future | 72 | 89 | 72 | 89 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.90 | Put | Currency Future | 4123 | 3928 | 4123 | 3928 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.90 | Call | Currency Future | 41 | 51 | 41 | 51 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.90 | Put | Currency Future | 5092 | 4891 | 5092 | 4891 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.95 | Call | Currency Future | 128 | 165 | 128 | 165 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.95 | Put | Currency Future | 1437 | 1268 | 1437 | 1268 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.70 | Call | Currency Future | 379 | 450 | 379 | 450 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.70 | Put | Currency Future | 1230 | 1090 | 1230 | 1090 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.50 | Call | Currency Future | 188 | 243 | 188 | 243 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 13.50 | Put | Currency Future | 1047 | 896 | 1047 | 896 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.55 | Call | Currency Future | 3546 | 3757 | 3546 | 3757 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.55 | Put | Currency Future | 41 | 37 | 41 | 37 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.55 | Call | Currency Future | 2577 | 2786 | 2577 | 2786 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.55 | Put | Currency Future | 71 | 65 | 71 | 65 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.55 | Call | Currency Future | 1686 | 1870 | 1686 | 1870 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.55 | Put | Currency Future | 180 | 150 | 180 | 150 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.55 | Call | Currency Future | 1033 | 1167 | 1033 | 1167 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.55 | Put | Currency Future | 527 | 447 | 527 | 447 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.05 | Call | Currency Future | 346 | 395 | 346 | 395 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.05 | Put | Currency Future | 2340 | 2174 | 2340 | 2174 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.05 | Call | Currency Future | 231 | 267 | 231 | 267 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.05 | Put | Currency Future | 3225 | 3046 | 3225 | 3046 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.05 | Call | Currency Future | 161 | 186 | 161 | 186 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 17.05 | Put | Currency Future | 4156 | 3965 | 4156 | 3965 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.05 | Call | Currency Future | 108 | 127 | 108 | 127 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.05 | Put | Currency Future | 5102 | 4906 | 5102 | 4906 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.30 | Call | Currency Future | 3570 | 3779 | 3570 | 3779 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.30 | Put | Currency Future | 20 | 18 | 20 | 18 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.30 | Call | Currency Future | 2591 | 2798 | 2591 | 2798 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.30 | Put | Currency Future | 42 | 38 | 42 | 38 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.30 | Call | Currency Future | 1652 | 1842 | 1652 | 1842 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.30 | Put | Currency Future | 103 | 81 | 103 | 81 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.30 | Call | Currency Future | 900 | 1045 | 900 | 1045 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.30 | Put | Currency Future | 351 | 284 | 351 | 284 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.30 | Call | Currency Future | 274 | 326 | 274 | 326 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 14.30 | Put | Currency Future | 1725 | 1566 | 1725 | 1566 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.30 | Call | Currency Future | 163 | 198 | 163 | 198 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.30 | Put | Currency Future | 2614 | 2438 | 2614 | 2438 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.30 | Call | Currency Future | 97 | 118 | 97 | 118 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.30 | Put | Currency Future | 3548 | 3357 | 3548 | 3357 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.30 | Call | Currency Future | 57 | 72 | 57 | 72 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.30 | Put | Currency Future | 4508 | 4311 | 4508 | 4311 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.90 | Call | Currency Future | 2540 | 2742 | 2540 | 2742 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.90 | Call | Currency Future | 1540 | 1742 | 1540 | 1742 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.90 | Put | Currency Future | 4460 | 4258 | 4460 | 4258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.90 | Put | Currency Future | 6460 | 6258 | 6460 | 6258 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.90 | Put | Currency Future | 8460 | 8258 | 8460 | 8258 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 10.10 | Call | Currency Future | 2557 | 2761 | 2557 | 2761 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.10 | Put | Currency Future | 17 | 14 | 17 | 14 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.10 | Call | Currency Future | 1584 | 1785 | 1584 | 1785 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.10 | Put | Currency Future | 43 | 38 | 43 | 38 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.10 | Call | Currency Future | 15 | 20 | 15 | 20 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.10 | Put | Currency Future | 4474 | 4272 | 4474 | 4272 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.10 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.10 | Put | Currency Future | 6465 | 6260 | 6465 | 6260 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.10 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.10 | Put | Currency Future | 8461 | 8256 | 8461 | 8256 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.55 | Call | Currency Future | 58 | 70 | 58 | 70 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.55 | Put | Currency Future | 6552 | 6350 | 6552 | 6350 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.55 | Call | Currency Future | 20 | 25 | 20 | 25 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.55 | Put | Currency Future | 8515 | 8305 | 8515 | 8305 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.30 | Call | Currency Future | 21 | 25 | 21 | 25 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.30 | Put | Currency Future | 6472 | 6265 | 6472 | 6265 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.30 | Call | Currency Future | 10 | 14 | 10 | 14 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.30 | Put | Currency Future | 8461 | 8253 | 8461 | 8253 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.00 | Call | Currency Future | 3440 | 3642 | 3440 | 3642 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.00 | Call | Currency Future | 2440 | 2642 | 2440 | 2642 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.00 | Call | Currency Future | 1440 | 1642 | 1440 | 1642 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.00 | Call | Currency Future | 444 | 651 | 444 | 651 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.00 | Put | Currency Future | 4 | 9 | 4 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.00 | Put | Currency Future | 4560 | 4358 | 4560 | 4358 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 19.00 | Put | Currency Future | 6560 | 6358 | 6560 | 6358 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.00 | Put | Currency Future | 8560 | 8358 | 8560 | 8358 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.20 | Call | Currency Future | 3447 | 3653 | 3447 | 3653 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.20 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.20 | Call | Currency Future | 2459 | 2663 | 2459 | 2663 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.20 | Put | Currency Future | 18 | 15 | 18 | 15 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.20 | Call | Currency Future | 1487 | 1688 | 1487 | 1688 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.20 | Put | Currency Future | 46 | 41 | 46 | 41 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.20 | Call | Currency Future | 658 | 805 | 658 | 805 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.20 | Put | Currency Future | 217 | 158 | 217 | 158 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.20 | Call | Currency Future | 14 | 18 | 14 | 18 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.20 | Put | Currency Future | 4574 | 4371 | 4574 | 4371 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.20 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.20 | Put | Currency Future | 6565 | 6360 | 6565 | 6360 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.20 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.20 | Put | Currency Future | 8561 | 8355 | 8561 | 8355 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.65 | Call | Currency Future | 2481 | 2690 | 2481 | 2690 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.65 | Put | Currency Future | 75 | 69 | 75 | 69 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.65 | Call | Currency Future | 1608 | 1790 | 1608 | 1790 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.65 | Put | Currency Future | 203 | 169 | 203 | 169 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.65 | Call | Currency Future | 55 | 67 | 55 | 67 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.65 | Put | Currency Future | 6649 | 6446 | 6649 | 6446 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.65 | Call | Currency Future | 19 | 24 | 19 | 24 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.65 | Put | Currency Future | 8614 | 8403 | 8614 | 8403 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.45 | Call | Currency Future | 3422 | 3631 | 3422 | 3631 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.45 | Put | Currency Future | 23 | 21 | 23 | 21 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.45 | Call | Currency Future | 2446 | 2651 | 2446 | 2651 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.45 | Put | Currency Future | 47 | 41 | 47 | 41 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 11.45 | Call | Currency Future | 1521 | 1709 | 1521 | 1709 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.45 | Put | Currency Future | 122 | 98 | 122 | 98 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.45 | Call | Currency Future | 818 | 954 | 818 | 954 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.45 | Put | Currency Future | 419 | 344 | 419 | 344 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.45 | Call | Currency Future | 150 | 183 | 150 | 183 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.45 | Put | Currency Future | 2751 | 2572 | 2751 | 2572 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.45 | Call | Currency Future | 53 | 66 | 53 | 66 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.45 | Put | Currency Future | 4654 | 4456 | 4654 | 4456 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.45 | Call | Currency Future | 20 | 24 | 20 | 24 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.45 | Put | Currency Future | 6621 | 6414 | 6621 | 6414 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.45 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.45 | Put | Currency Future | 8610 | 8402 | 8610 | 8402 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.10 | Call | Currency Future | 3340 | 3542 | 3340 | 3542 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.10 | Call | Currency Future | 2340 | 2542 | 2340 | 2542 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.10 | Call | Currency Future | 347 | 554 | 347 | 554 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.10 | Put | Currency Future | 7 | 12 | 7 | 12 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.10 | Put | Currency Future | 6660 | 6458 | 6660 | 6458 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.10 | Put | Currency Future | 8660 | 8458 | 8660 | 8458 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.35 | Call | Currency Future | 2313 | 2515 | 2313 | 2515 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.35 | Put | Currency Future | 22 | 18 | 22 | 18 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.35 | Call | Currency Future | 1343 | 1544 | 1343 | 1544 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.35 | Put | Currency Future | 52 | 46 | 52 | 46 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.35 | Call | Currency Future | 13 | 17 | 13 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.35 | Put | Currency Future | 4722 | 4520 | 4722 | 4520 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.35 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 19.35 | Put | Currency Future | 6714 | 6509 | 6714 | 6509 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.35 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.35 | Put | Currency Future | 8711 | 8505 | 8711 | 8505 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.75 | Call | Currency Future | 52 | 64 | 52 | 64 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.75 | Put | Currency Future | 6747 | 6543 | 6747 | 6543 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.75 | Call | Currency Future | 18 | 23 | 18 | 23 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.75 | Put | Currency Future | 8713 | 8502 | 8713 | 8502 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.55 | Call | Currency Future | 20 | 24 | 20 | 24 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.55 | Put | Currency Future | 6720 | 6513 | 6720 | 6513 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.55 | Call | Currency Future | 9 | 12 | 9 | 12 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.55 | Put | Currency Future | 8710 | 8501 | 8710 | 8501 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.15 | Call | Currency Future | 2290 | 2492 | 2290 | 2492 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.15 | Call | Currency Future | 1290 | 1492 | 1290 | 1492 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.15 | Put | Currency Future | 4710 | 4508 | 4710 | 4508 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.15 | Put | Currency Future | 6710 | 6508 | 6710 | 6508 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.15 | Put | Currency Future | 8710 | 8508 | 8710 | 8508 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.80 | Call | Currency Future | 3303 | 3513 | 3303 | 3513 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.80 | Put | Currency Future | 47 | 42 | 47 | 42 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.80 | Call | Currency Future | 2337 | 2547 | 2337 | 2547 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.80 | Put | Currency Future | 82 | 76 | 82 | 76 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.80 | Call | Currency Future | 1495 | 1672 | 1495 | 1672 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.80 | Put | Currency Future | 240 | 201 | 240 | 201 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.80 | Call | Currency Future | 254 | 294 | 254 | 294 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.80 | Put | Currency Future | 2999 | 2823 | 2999 | 2823 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 17.80 | Call | Currency Future | 119 | 140 | 119 | 140 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.80 | Put | Currency Future | 4863 | 4669 | 4863 | 4669 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.80 | Call | Currency Future | 51 | 62 | 51 | 62 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.80 | Put | Currency Future | 6795 | 6591 | 6795 | 6591 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.80 | Call | Currency Future | 18 | 22 | 18 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.80 | Put | Currency Future | 8762 | 8551 | 8762 | 8551 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.60 | Call | Currency Future | 19 | 23 | 19 | 23 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.60 | Put | Currency Future | 6770 | 6563 | 6770 | 6563 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.60 | Call | Currency Future | 9 | 11 | 9 | 11 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.60 | Put | Currency Future | 8760 | 8551 | 8760 | 8551 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.30 | Call | Currency Future | 3348 | 3553 | 3348 | 3553 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.30 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.30 | Call | Currency Future | 2361 | 2564 | 2361 | 2564 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.30 | Put | Currency Future | 21 | 17 | 21 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.30 | Call | Currency Future | 597 | 738 | 597 | 738 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.30 | Put | Currency Future | 256 | 191 | 256 | 191 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.30 | Call | Currency Future | 45 | 59 | 45 | 59 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.30 | Put | Currency Future | 2705 | 2512 | 2705 | 2512 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.30 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.30 | Put | Currency Future | 6664 | 6460 | 6664 | 6460 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.30 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.30 | Put | Currency Future | 8661 | 8455 | 8661 | 8455 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.30 | Call | Currency Future | 3140 | 3342 | 3140 | 3342 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.30 | Call | Currency Future | 2140 | 2342 | 2140 | 2342 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.30 | Call | Currency Future | 1140 | 1342 | 1140 | 1342 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.30 | Call | Currency Future | 165 | 367 | 165 | 367 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 12.30 | Put | Currency Future | 25 | 25 | 25 | 25 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.30 | Put | Currency Future | 4860 | 4658 | 4860 | 4658 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.30 | Put | Currency Future | 6860 | 6658 | 6860 | 6658 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.30 | Put | Currency Future | 8860 | 8658 | 8860 | 8658 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.50 | Call | Currency Future | 3149 | 3355 | 3149 | 3355 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.50 | Put | Currency Future | 9 | 7 | 9 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.50 | Call | Currency Future | 2167 | 2368 | 2167 | 2368 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.50 | Put | Currency Future | 26 | 21 | 26 | 21 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.50 | Call | Currency Future | 1201 | 1400 | 1201 | 1400 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.50 | Put | Currency Future | 60 | 53 | 60 | 53 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.50 | Call | Currency Future | 488 | 615 | 488 | 615 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.50 | Put | Currency Future | 348 | 268 | 348 | 268 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.50 | Call | Currency Future | 40 | 51 | 40 | 51 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.50 | Put | Currency Future | 2899 | 2704 | 2899 | 2704 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.50 | Call | Currency Future | 12 | 16 | 12 | 16 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.50 | Put | Currency Future | 4871 | 4668 | 4871 | 4668 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.50 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.50 | Put | Currency Future | 6864 | 6659 | 6864 | 6659 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.50 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.50 | Put | Currency Future | 8861 | 8655 | 8861 | 8655 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.95 | Call | Currency Future | 2195 | 2404 | 2195 | 2404 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.95 | Put | Currency Future | 89 | 84 | 89 | 84 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.95 | Call | Currency Future | 1387 | 1558 | 1387 | 1558 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.95 | Put | Currency Future | 282 | 237 | 282 | 237 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.95 | Call | Currency Future | 848 | 966 | 848 | 966 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.95 | Put | Currency Future | 743 | 645 | 743 | 645 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 15.95 | Call | Currency Future | 240 | 277 | 240 | 277 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.95 | Put | Currency Future | 3134 | 2957 | 3134 | 2957 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.95 | Call | Currency Future | 112 | 132 | 112 | 132 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.95 | Put | Currency Future | 5007 | 4811 | 5007 | 4811 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.95 | Call | Currency Future | 47 | 57 | 47 | 57 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.95 | Put | Currency Future | 6942 | 6737 | 6942 | 6737 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.95 | Call | Currency Future | 16 | 20 | 16 | 20 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.95 | Put | Currency Future | 8911 | 8700 | 8911 | 8700 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.95 | Call | Currency Future | 240 | 277 | 240 | 277 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.95 | Put | Currency Future | 3134 | 2957 | 3134 | 2957 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.75 | Call | Currency Future | 18 | 22 | 18 | 22 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.75 | Put | Currency Future | 6919 | 6712 | 6919 | 6712 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.75 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.75 | Put | Currency Future | 8909 | 8700 | 8909 | 8700 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.40 | Call | Currency Future | 3040 | 3242 | 3040 | 3242 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.40 | Call | Currency Future | 1040 | 1242 | 1040 | 1242 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.40 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.40 | Put | Currency Future | 4960 | 4758 | 4960 | 4758 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.40 | Put | Currency Future | 8960 | 8758 | 8960 | 8758 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.45 | Call | Currency Future | 2990 | 3192 | 2990 | 3192 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.45 | Call | Currency Future | 1990 | 2192 | 1990 | 2192 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.45 | Call | Currency Future | 990 | 1193 | 990 | 1193 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.45 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 17.45 | Put | Currency Future | 5010 | 4808 | 5010 | 4808 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.45 | Put | Currency Future | 7010 | 6808 | 7010 | 6808 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.45 | Put | Currency Future | 9010 | 8808 | 9010 | 8808 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.65 | Call | Currency Future | 3001 | 3206 | 3001 | 3206 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.65 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.65 | Call | Currency Future | 2021 | 2222 | 2021 | 2222 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.65 | Put | Currency Future | 31 | 25 | 31 | 25 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.65 | Call | Currency Future | 1060 | 1258 | 1060 | 1258 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.65 | Put | Currency Future | 69 | 60 | 69 | 60 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.65 | Call | Currency Future | 36 | 46 | 36 | 46 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.65 | Put | Currency Future | 3045 | 2849 | 3045 | 2849 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.65 | Call | Currency Future | 11 | 15 | 11 | 15 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.65 | Put | Currency Future | 5021 | 4817 | 5021 | 4817 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.65 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.65 | Put | Currency Future | 7014 | 6809 | 7014 | 6809 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.65 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.65 | Put | Currency Future | 9010 | 8804 | 9010 | 8804 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.70 | Call | Currency Future | 2951 | 3156 | 2951 | 3156 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.70 | Put | Currency Future | 11 | 9 | 11 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.70 | Call | Currency Future | 1972 | 2174 | 1972 | 2174 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.70 | Put | Currency Future | 32 | 26 | 32 | 26 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.70 | Call | Currency Future | 1019 | 1211 | 1019 | 1211 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.70 | Put | Currency Future | 78 | 63 | 78 | 63 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.70 | Call | Currency Future | 35 | 45 | 35 | 45 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.70 | Put | Currency Future | 3094 | 2898 | 3094 | 2898 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.70 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.70 | Put | Currency Future | 5070 | 4867 | 5070 | 4867 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 19.70 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.70 | Put | Currency Future | 7064 | 6858 | 7064 | 6858 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.70 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.70 | Put | Currency Future | 9060 | 8854 | 9060 | 8854 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.00 | Call | Currency Future | 46 | 56 | 46 | 56 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.00 | Put | Currency Future | 6990 | 6785 | 6990 | 6785 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.00 | Call | Currency Future | 16 | 20 | 16 | 20 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.00 | Put | Currency Future | 8961 | 8749 | 8961 | 8749 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.15 | Call | Currency Future | 222 | 257 | 222 | 257 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 16.15 | Put | Currency Future | 3317 | 3136 | 3317 | 3136 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.15 | Call | Currency Future | 104 | 122 | 104 | 122 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.15 | Put | Currency Future | 5198 | 5001 | 5198 | 5001 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.15 | Call | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.15 | Put | Currency Future | 9109 | 8898 | 9109 | 8898 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.85 | Call | Currency Future | 18 | 22 | 18 | 22 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.85 | Put | Currency Future | 7019 | 6811 | 7019 | 6811 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.85 | Call | Currency Future | 7 | 10 | 7 | 10 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.85 | Put | Currency Future | 9008 | 8799 | 9008 | 8799 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.90 | Call | Currency Future | 18 | 21 | 18 | 21 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.90 | Put | Currency Future | 7069 | 6861 | 7069 | 6861 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.90 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.90 | Put | Currency Future | 9058 | 8849 | 9058 | 8849 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.50 | Call | Currency Future | 2940 | 3142 | 2940 | 3142 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.50 | Call | Currency Future | 1940 | 2142 | 1940 | 2142 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.50 | Call | Currency Future | 940 | 1143 | 940 | 1143 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.50 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 17.50 | Put | Currency Future | 5060 | 4858 | 5060 | 4858 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.50 | Put | Currency Future | 7060 | 6858 | 7060 | 6858 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.50 | Put | Currency Future | 9060 | 8858 | 9060 | 8858 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.75 | Call | Currency Future | 2902 | 3107 | 2902 | 3107 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.75 | Put | Currency Future | 11 | 10 | 11 | 10 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.75 | Call | Currency Future | 1924 | 2125 | 1924 | 2125 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.75 | Put | Currency Future | 33 | 28 | 33 | 28 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.75 | Call | Currency Future | 978 | 1164 | 978 | 1164 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.75 | Put | Currency Future | 88 | 66 | 88 | 66 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.75 | Call | Currency Future | 33 | 43 | 33 | 43 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.75 | Put | Currency Future | 3143 | 2946 | 3143 | 2946 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.75 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.75 | Put | Currency Future | 5120 | 4917 | 5120 | 4917 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.75 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.75 | Put | Currency Future | 7113 | 6908 | 7113 | 6908 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.75 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.75 | Put | Currency Future | 9110 | 8904 | 9110 | 8904 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.20 | Call | Currency Future | 2915 | 3123 | 2915 | 3123 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.20 | Put | Currency Future | 59 | 52 | 59 | 52 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.20 | Call | Currency Future | 1971 | 2169 | 1971 | 2169 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.20 | Put | Currency Future | 116 | 98 | 116 | 98 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.20 | Call | Currency Future | 1225 | 1378 | 1225 | 1378 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.20 | Put | Currency Future | 370 | 308 | 370 | 308 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.20 | Call | Currency Future | 752 | 858 | 752 | 858 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 13.20 | Put | Currency Future | 897 | 787 | 897 | 787 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.20 | Call | Currency Future | 41 | 51 | 41 | 51 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.20 | Put | Currency Future | 7186 | 6980 | 7186 | 6980 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 22.20 | Call | Currency Future | 14 | 18 | 14 | 18 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.20 | Put | Currency Future | 9159 | 8947 | 9159 | 8947 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.95 | Call | Currency Future | 17 | 21 | 17 | 21 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.95 | Put | Currency Future | 7118 | 6911 | 7118 | 6911 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.95 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.95 | Put | Currency Future | 9108 | 8899 | 9108 | 8899 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.60 | Call | Currency Future | 1840 | 2042 | 1840 | 2042 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.60 | Call | Currency Future | 840 | 1044 | 840 | 1044 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.60 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.60 | Put | Currency Future | 5160 | 4958 | 5160 | 4958 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.60 | Put | Currency Future | 7160 | 6958 | 7160 | 6958 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.60 | Put | Currency Future | 9160 | 8958 | 9160 | 8958 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.85 | Call | Currency Future | 2803 | 3008 | 2803 | 3008 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.85 | Put | Currency Future | 12 | 11 | 12 | 11 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.85 | Call | Currency Future | 901 | 1071 | 901 | 1071 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.85 | Put | Currency Future | 110 | 73 | 110 | 73 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.85 | Call | Currency Future | 31 | 41 | 31 | 41 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.85 | Put | Currency Future | 3241 | 3043 | 3241 | 3043 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.85 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.85 | Put | Currency Future | 5220 | 5016 | 5220 | 5016 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.85 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.85 | Put | Currency Future | 9210 | 9004 | 9210 | 9004 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.30 | Call | Currency Future | 2818 | 3026 | 2818 | 3026 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.30 | Put | Currency Future | 62 | 56 | 62 | 56 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.30 | Call | Currency Future | 1888 | 2079 | 1888 | 2079 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 11.30 | Put | Currency Future | 132 | 109 | 132 | 109 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.30 | Call | Currency Future | 39 | 48 | 39 | 48 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.30 | Put | Currency Future | 7284 | 7078 | 7284 | 7078 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.30 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.30 | Put | Currency Future | 9258 | 9046 | 9258 | 9046 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.05 | Call | Currency Future | 2835 | 3043 | 2835 | 3043 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.05 | Put | Currency Future | 36 | 33 | 36 | 33 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.05 | Call | Currency Future | 1053 | 1210 | 1053 | 1210 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.05 | Put | Currency Future | 254 | 200 | 254 | 200 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.05 | Call | Currency Future | 110 | 134 | 110 | 134 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.05 | Put | Currency Future | 3311 | 3123 | 3311 | 3123 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.05 | Call | Currency Future | 38 | 47 | 38 | 47 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.05 | Put | Currency Future | 5239 | 5037 | 5239 | 5037 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.05 | Call | Currency Future | 17 | 20 | 17 | 20 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.05 | Put | Currency Future | 7218 | 7010 | 7218 | 7010 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.05 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.05 | Put | Currency Future | 9207 | 8998 | 9207 | 8998 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.55 | Call | Currency Future | 2890 | 3092 | 2890 | 3092 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.55 | Call | Currency Future | 1890 | 2092 | 1890 | 2092 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.55 | Call | Currency Future | 890 | 1094 | 890 | 1094 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.55 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.55 | Put | Currency Future | 5110 | 4908 | 5110 | 4908 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.55 | Put | Currency Future | 7110 | 6908 | 7110 | 6908 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.55 | Put | Currency Future | 9110 | 8908 | 9110 | 8908 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 10.80 | Call | Currency Future | 1875 | 2077 | 1875 | 2077 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.80 | Put | Currency Future | 34 | 29 | 34 | 29 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.80 | Call | Currency Future | 939 | 1117 | 939 | 1117 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.80 | Put | Currency Future | 98 | 70 | 98 | 70 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.80 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.80 | Put | Currency Future | 5170 | 4966 | 5170 | 4966 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.80 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.80 | Put | Currency Future | 7163 | 6958 | 7163 | 6958 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.80 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.80 | Put | Currency Future | 9160 | 8954 | 9160 | 8954 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.25 | Call | Currency Future | 2866 | 3075 | 2866 | 3075 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.25 | Put | Currency Future | 61 | 54 | 61 | 54 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.25 | Call | Currency Future | 1929 | 2122 | 1929 | 2122 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.25 | Put | Currency Future | 124 | 102 | 124 | 102 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.25 | Call | Currency Future | 1196 | 1344 | 1196 | 1344 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.25 | Put | Currency Future | 391 | 323 | 391 | 323 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.25 | Call | Currency Future | 40 | 49 | 40 | 49 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.25 | Put | Currency Future | 7235 | 7029 | 7235 | 7029 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.25 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.25 | Put | Currency Future | 9209 | 8997 | 9209 | 8997 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.10 | Call | Currency Future | 106 | 124 | 106 | 124 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 18.10 | Put | Currency Future | 5150 | 4954 | 5150 | 4954 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.10 | Call | Currency Future | 44 | 53 | 44 | 53 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.10 | Put | Currency Future | 7088 | 6883 | 7088 | 6883 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.10 | Call | Currency Future | 15 | 19 | 15 | 19 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.10 | Put | Currency Future | 9060 | 8848 | 9060 | 8848 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.35 | Call | Currency Future | 3090 | 3292 | 3090 | 3292 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.35 | Call | Currency Future | 2090 | 2292 | 2090 | 2292 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 10.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.35 | Call | Currency Future | 1090 | 1292 | 1090 | 1292 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.35 | Call | Currency Future | 124 | 322 | 124 | 322 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.35 | Put | Currency Future | 35 | 30 | 35 | 30 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.35 | Put | Currency Future | 4910 | 4708 | 4910 | 4708 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.35 | Put | Currency Future | 6910 | 6708 | 6910 | 6708 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.35 | Put | Currency Future | 8910 | 8708 | 8910 | 8708 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.55 | Call | Currency Future | 3100 | 3305 | 3100 | 3305 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.55 | Put | Currency Future | 9 | 8 | 9 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.55 | Call | Currency Future | 2118 | 2320 | 2118 | 2320 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.55 | Put | Currency Future | 27 | 22 | 27 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.55 | Call | Currency Future | 1153 | 1352 | 1153 | 1352 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.55 | Put | Currency Future | 63 | 55 | 63 | 55 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.55 | Call | Currency Future | 464 | 587 | 464 | 587 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.55 | Put | Currency Future | 373 | 290 | 373 | 290 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.55 | Call | Currency Future | 38 | 50 | 38 | 50 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.55 | Put | Currency Future | 2947 | 2752 | 2947 | 2752 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.55 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.55 | Put | Currency Future | 4921 | 4718 | 4921 | 4718 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.55 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.55 | Put | Currency Future | 6914 | 6709 | 6914 | 6709 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.55 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.55 | Put | Currency Future | 8911 | 8705 | 8911 | 8705 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.80 | Call | Currency Future | 18 | 22 | 18 | 22 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.80 | Put | Currency Future | 6969 | 6761 | 6969 | 6761 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 21.80 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.80 | Put | Currency Future | 8959 | 8750 | 8959 | 8750 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.20 | Call | Currency Future | 3240 | 3442 | 3240 | 3442 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.20 | Call | Currency Future | 2240 | 2442 | 2240 | 2442 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.20 | Call | Currency Future | 1240 | 1442 | 1240 | 1442 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.20 | Call | Currency Future | 253 | 459 | 253 | 459 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.20 | Put | Currency Future | 13 | 17 | 13 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.20 | Put | Currency Future | 4760 | 4558 | 4760 | 4558 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.20 | Put | Currency Future | 6760 | 6558 | 6760 | 6558 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.20 | Put | Currency Future | 8760 | 8558 | 8760 | 8558 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.95 | Call | Currency Future | 3490 | 3692 | 3490 | 3692 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.95 | Call | Currency Future | 2490 | 2692 | 2490 | 2692 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.95 | Call | Currency Future | 1490 | 1692 | 1490 | 1692 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.95 | Call | Currency Future | 493 | 699 | 493 | 699 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.95 | Put | Currency Future | 3 | 8 | 3 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.95 | Put | Currency Future | 4510 | 4308 | 4510 | 4308 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.95 | Put | Currency Future | 6510 | 6308 | 6510 | 6308 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 20.95 | Put | Currency Future | 8510 | 8308 | 8510 | 8308 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.45 | Call | Currency Future | 3199 | 3404 | 3199 | 3404 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.45 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.45 | Call | Currency Future | 2215 | 2417 | 2215 | 2417 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.45 | Put | Currency Future | 24 | 20 | 24 | 20 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.45 | Call | Currency Future | 1248 | 1448 | 1248 | 1448 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.45 | Put | Currency Future | 57 | 50 | 57 | 50 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.45 | Call | Currency Future | 514 | 645 | 514 | 645 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.45 | Put | Currency Future | 323 | 247 | 323 | 247 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.45 | Call | Currency Future | 41 | 53 | 41 | 53 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.45 | Put | Currency Future | 2850 | 2656 | 2850 | 2656 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.45 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.45 | Put | Currency Future | 4822 | 4619 | 4822 | 4619 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.45 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.45 | Put | Currency Future | 6814 | 6609 | 6814 | 6609 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.45 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.45 | Put | Currency Future | 8811 | 8605 | 8811 | 8605 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.90 | Call | Currency Future | 244 | 283 | 244 | 283 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.90 | Put | Currency Future | 3089 | 2912 | 3089 | 2912 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.90 | Call | Currency Future | 114 | 134 | 114 | 134 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.90 | Put | Currency Future | 4959 | 4764 | 4959 | 4764 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.90 | Call | Currency Future | 17 | 21 | 17 | 21 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.90 | Put | Currency Future | 8861 | 8650 | 8861 | 8650 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.65 | Call | Currency Future | 19 | 23 | 19 | 23 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.65 | Put | Currency Future | 6820 | 6612 | 6820 | 6612 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.65 | Call | Currency Future | 8 | 11 | 8 | 11 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.65 | Put | Currency Future | 8809 | 8601 | 8809 | 8601 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.40 | Call | Currency Future | 3471 | 3680 | 3471 | 3680 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.40 | Put | Currency Future | 22 | 20 | 22 | 20 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 10.40 | Call | Currency Future | 2494 | 2700 | 2494 | 2700 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.40 | Put | Currency Future | 45 | 40 | 45 | 40 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.40 | Call | Currency Future | 1565 | 1753 | 1565 | 1753 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.40 | Put | Currency Future | 116 | 92 | 116 | 92 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.40 | Call | Currency Future | 845 | 984 | 845 | 984 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.40 | Put | Currency Future | 395 | 323 | 395 | 323 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.40 | Call | Currency Future | 154 | 188 | 154 | 188 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.40 | Put | Currency Future | 2705 | 2527 | 2705 | 2527 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.40 | Call | Currency Future | 54 | 68 | 54 | 68 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.40 | Put | Currency Future | 4605 | 4407 | 4605 | 4407 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.40 | Call | Currency Future | 20 | 25 | 20 | 25 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.40 | Put | Currency Future | 6571 | 6364 | 6571 | 6364 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.40 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.40 | Put | Currency Future | 8561 | 8352 | 8561 | 8352 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.80 | Call | Currency Future | 3640 | 3842 | 3640 | 3842 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.80 | Call | Currency Future | 2640 | 2842 | 2640 | 2842 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.80 | Call | Currency Future | 1640 | 1842 | 1640 | 1842 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.80 | Call | Currency Future | 641 | 847 | 641 | 847 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.80 | Put | Currency Future | 2 | 5 | 2 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.80 | Put | Currency Future | 4360 | 4158 | 4360 | 4158 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.80 | Put | Currency Future | 6360 | 6158 | 6360 | 6158 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.80 | Put | Currency Future | 8360 | 8158 | 8360 | 8158 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.05 | Call | Currency Future | 3596 | 3802 | 3596 | 3802 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 9.05 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.05 | Call | Currency Future | 2606 | 2810 | 2606 | 2810 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.05 | Put | Currency Future | 16 | 13 | 16 | 13 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.05 | Call | Currency Future | 1632 | 1833 | 1632 | 1833 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.05 | Put | Currency Future | 41 | 36 | 41 | 36 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.05 | Call | Currency Future | 756 | 914 | 756 | 914 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.05 | Put | Currency Future | 165 | 116 | 165 | 116 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.05 | Call | Currency Future | 55 | 71 | 55 | 71 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.05 | Put | Currency Future | 2464 | 2274 | 2464 | 2274 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.05 | Call | Currency Future | 16 | 20 | 16 | 20 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.05 | Put | Currency Future | 4425 | 4223 | 4425 | 4223 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.05 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.05 | Put | Currency Future | 6415 | 6211 | 6415 | 6211 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.05 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.05 | Put | Currency Future | 8411 | 8206 | 8411 | 8206 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.45 | Call | Currency Future | 3644 | 3856 | 3644 | 3856 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.45 | Put | Currency Future | 39 | 35 | 39 | 35 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.45 | Call | Currency Future | 2673 | 2882 | 2673 | 2882 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.45 | Put | Currency Future | 68 | 61 | 68 | 61 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.45 | Call | Currency Future | 1765 | 1953 | 1765 | 1953 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 11.45 | Put | Currency Future | 160 | 132 | 160 | 132 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.45 | Call | Currency Future | 61 | 74 | 61 | 74 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.45 | Put | Currency Future | 6455 | 6253 | 6455 | 6253 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.45 | Call | Currency Future | 22 | 27 | 22 | 27 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.45 | Put | Currency Future | 8416 | 8206 | 8416 | 8206 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.25 | Call | Currency Future | 3619 | 3828 | 3619 | 3828 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.25 | Put | Currency Future | 20 | 18 | 20 | 18 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.25 | Call | Currency Future | 2640 | 2847 | 2640 | 2847 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.25 | Put | Currency Future | 41 | 37 | 41 | 37 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 11.25 | Call | Currency Future | 1696 | 1887 | 1696 | 1887 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.25 | Put | Currency Future | 97 | 76 | 97 | 76 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.25 | Call | Currency Future | 930 | 1077 | 930 | 1077 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.25 | Put | Currency Future | 330 | 266 | 330 | 266 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.25 | Call | Currency Future | 168 | 203 | 168 | 203 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.25 | Put | Currency Future | 2569 | 2393 | 2569 | 2393 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.25 | Call | Currency Future | 59 | 74 | 59 | 74 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.25 | Put | Currency Future | 4460 | 4263 | 4460 | 4263 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.25 | Call | Currency Future | 21 | 26 | 21 | 26 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.25 | Put | Currency Future | 6422 | 6215 | 6422 | 6215 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.25 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.25 | Put | Currency Future | 8412 | 8204 | 8412 | 8204 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.75 | Call | Currency Future | 3690 | 3892 | 3690 | 3892 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.75 | Call | Currency Future | 2690 | 2892 | 2690 | 2892 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.75 | Call | Currency Future | 1690 | 1892 | 1690 | 1892 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.75 | Call | Currency Future | 691 | 896 | 691 | 896 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.75 | Put | Currency Future | 1 | 4 | 1 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.75 | Put | Currency Future | 4310 | 4108 | 4310 | 4108 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.75 | Put | Currency Future | 6310 | 6108 | 6310 | 6108 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.75 | Put | Currency Future | 8310 | 8108 | 8310 | 8108 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.00 | Call | Currency Future | 3646 | 3852 | 3646 | 3852 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.00 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.00 | Call | Currency Future | 2656 | 2860 | 2656 | 2860 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 10.00 | Put | Currency Future | 15 | 12 | 15 | 12 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.00 | Call | Currency Future | 1680 | 1882 | 1680 | 1882 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.00 | Put | Currency Future | 40 | 35 | 40 | 35 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.00 | Call | Currency Future | 791 | 952 | 791 | 952 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.00 | Put | Currency Future | 150 | 104 | 150 | 104 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.00 | Call | Currency Future | 16 | 21 | 16 | 21 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.00 | Put | Currency Future | 4375 | 4173 | 4375 | 4173 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.00 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.00 | Put | Currency Future | 6365 | 6161 | 6365 | 6161 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.00 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.00 | Put | Currency Future | 8361 | 8156 | 8361 | 8156 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.40 | Call | Currency Future | 62 | 76 | 62 | 76 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.40 | Put | Currency Future | 6407 | 6205 | 6407 | 6205 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.40 | Call | Currency Future | 22 | 27 | 22 | 27 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.40 | Put | Currency Future | 8367 | 8157 | 8367 | 8157 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.20 | Call | Currency Future | 3668 | 3877 | 3668 | 3877 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.20 | Put | Currency Future | 19 | 17 | 19 | 17 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.20 | Call | Currency Future | 2689 | 2896 | 2689 | 2896 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.20 | Put | Currency Future | 40 | 36 | 40 | 36 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.20 | Call | Currency Future | 1741 | 1932 | 1741 | 1932 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.20 | Put | Currency Future | 92 | 71 | 92 | 71 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.20 | Call | Currency Future | 959 | 1109 | 959 | 1109 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.20 | Put | Currency Future | 310 | 248 | 310 | 248 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.20 | Call | Currency Future | 172 | 209 | 172 | 209 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.20 | Put | Currency Future | 2523 | 2349 | 2523 | 2349 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.20 | Call | Currency Future | 61 | 76 | 61 | 76 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.20 | Put | Currency Future | 4412 | 4216 | 4412 | 4216 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.20 | Call | Currency Future | 22 | 26 | 22 | 26 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.20 | Put | Currency Future | 6373 | 6166 | 6373 | 6166 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 21.20 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.20 | Put | Currency Future | 8362 | 8154 | 8362 | 8154 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.35 | Call | Currency Future | 3520 | 3730 | 3520 | 3730 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.35 | Put | Currency Future | 21 | 19 | 21 | 19 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.35 | Call | Currency Future | 2543 | 2749 | 2543 | 2749 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.35 | Put | Currency Future | 44 | 39 | 44 | 39 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.35 | Call | Currency Future | 1608 | 1797 | 1608 | 1797 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.35 | Put | Currency Future | 109 | 87 | 109 | 87 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.35 | Call | Currency Future | 872 | 1014 | 872 | 1014 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.35 | Put | Currency Future | 373 | 304 | 373 | 304 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.35 | Call | Currency Future | 159 | 193 | 159 | 193 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.35 | Put | Currency Future | 2660 | 2482 | 2660 | 2482 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.35 | Call | Currency Future | 56 | 70 | 56 | 70 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.35 | Put | Currency Future | 4557 | 4359 | 4557 | 4359 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.35 | Call | Currency Future | 21 | 25 | 21 | 25 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.35 | Put | Currency Future | 6522 | 6315 | 6522 | 6315 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.35 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.35 | Put | Currency Future | 8511 | 8303 | 8511 | 8303 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.15 | Call | Currency Future | 3497 | 3702 | 3497 | 3702 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.15 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.15 | Call | Currency Future | 2508 | 2712 | 2508 | 2712 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.15 | Put | Currency Future | 17 | 15 | 17 | 15 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.15 | Call | Currency Future | 1535 | 1736 | 1535 | 1736 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.15 | Put | Currency Future | 44 | 39 | 44 | 39 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.15 | Call | Currency Future | 689 | 841 | 689 | 841 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.15 | Put | Currency Future | 199 | 143 | 199 | 143 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.15 | Call | Currency Future | 51 | 66 | 51 | 66 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.15 | Put | Currency Future | 2560 | 2369 | 2560 | 2369 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.15 | Call | Currency Future | 15 | 19 | 15 | 19 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 17.15 | Put | Currency Future | 4524 | 4322 | 4524 | 4322 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.15 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.15 | Put | Currency Future | 6515 | 6310 | 6515 | 6310 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.15 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.15 | Put | Currency Future | 8511 | 8305 | 8511 | 8305 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.60 | Call | Currency Future | 3498 | 3709 | 3498 | 3709 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.60 | Put | Currency Future | 42 | 38 | 42 | 38 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.60 | Call | Currency Future | 2529 | 2738 | 2529 | 2738 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 10.60 | Put | Currency Future | 73 | 67 | 73 | 67 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.60 | Call | Currency Future | 1008 | 1140 | 1008 | 1140 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 12.60 | Put | Currency Future | 552 | 469 | 552 | 469 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.60 | Call | Currency Future | 56 | 69 | 56 | 69 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.60 | Put | Currency Future | 6601 | 6398 | 6601 | 6398 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.60 | Call | Currency Future | 20 | 25 | 20 | 25 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.60 | Put | Currency Future | 8564 | 8354 | 8564 | 8354 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.05 | Call | Currency Future | 3390 | 3592 | 3390 | 3592 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.05 | Call | Currency Future | 2390 | 2592 | 2390 | 2592 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.05 | Call | Currency Future | 1390 | 1592 | 1390 | 1592 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.05 | Call | Currency Future | 395 | 602 | 395 | 602 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 12.05 | Put | Currency Future | 5 | 10 | 5 | 10 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.05 | Put | Currency Future | 4610 | 4408 | 4610 | 4408 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 19.05 | Put | Currency Future | 6610 | 6408 | 6610 | 6408 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.05 | Put | Currency Future | 8610 | 8408 | 8610 | 8408 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 9.25 | Call | Currency Future | 3397 | 3603 | 3397 | 3603 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.25 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.25 | Call | Currency Future | 2410 | 2614 | 2410 | 2614 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.25 | Put | Currency Future | 20 | 16 | 20 | 16 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.25 | Call | Currency Future | 1439 | 1640 | 1439 | 1640 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.25 | Put | Currency Future | 48 | 42 | 48 | 42 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.25 | Call | Currency Future | 627 | 771 | 627 | 771 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.25 | Put | Currency Future | 236 | 174 | 236 | 174 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.25 | Call | Currency Future | 47 | 61 | 47 | 61 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.25 | Put | Currency Future | 2656 | 2464 | 2656 | 2464 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.25 | Call | Currency Future | 14 | 18 | 14 | 18 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.25 | Put | Currency Future | 4623 | 4421 | 4623 | 4421 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.25 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.25 | Put | Currency Future | 6615 | 6410 | 6615 | 6410 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.25 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.25 | Put | Currency Future | 8611 | 8405 | 8611 | 8405 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.70 | Call | Currency Future | 264 | 306 | 264 | 306 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.70 | Put | Currency Future | 2909 | 2735 | 2909 | 2735 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.70 | Call | Currency Future | 124 | 145 | 124 | 145 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.70 | Put | Currency Future | 4768 | 4575 | 4768 | 4575 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.70 | Call | Currency Future | 53 | 65 | 53 | 65 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.70 | Put | Currency Future | 6698 | 6495 | 6698 | 6495 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.70 | Call | Currency Future | 19 | 23 | 19 | 23 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.70 | Put | Currency Future | 8663 | 8453 | 8663 | 8453 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.50 | Call | Currency Future | 20 | 24 | 20 | 24 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.50 | Put | Currency Future | 6671 | 6463 | 6671 | 6463 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.50 | Call | Currency Future | 9 | 12 | 9 | 12 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.50 | Put | Currency Future | 8660 | 8452 | 8660 | 8452 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.40 | Call | Currency Future | 3249 | 3454 | 3249 | 3454 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 9.40 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.40 | Call | Currency Future | 2264 | 2466 | 2264 | 2466 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.40 | Put | Currency Future | 23 | 19 | 23 | 19 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.40 | Call | Currency Future | 1296 | 1496 | 1296 | 1496 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.40 | Put | Currency Future | 55 | 48 | 55 | 48 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.40 | Call | Currency Future | 541 | 675 | 541 | 675 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 12.40 | Put | Currency Future | 300 | 228 | 300 | 228 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.40 | Call | Currency Future | 42 | 55 | 42 | 55 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.40 | Put | Currency Future | 2802 | 2608 | 2802 | 2608 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.40 | Call | Currency Future | 13 | 17 | 13 | 17 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.40 | Put | Currency Future | 4772 | 4569 | 4772 | 4569 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.40 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.40 | Put | Currency Future | 6764 | 6559 | 6764 | 6559 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.40 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.40 | Put | Currency Future | 8761 | 8555 | 8761 | 8555 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.60 | Call | Currency Future | 3050 | 3255 | 3050 | 3255 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.60 | Put | Currency Future | 10 | 8 | 10 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.60 | Call | Currency Future | 1106 | 1305 | 1106 | 1305 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.60 | Put | Currency Future | 66 | 58 | 66 | 58 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.60 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.60 | Put | Currency Future | 4971 | 4768 | 4971 | 4768 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.60 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.60 | Put | Currency Future | 8960 | 8755 | 8960 | 8755 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.85 | Call | Currency Future | 249 | 288 | 249 | 288 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.85 | Put | Currency Future | 3044 | 2868 | 3044 | 2868 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.85 | Call | Currency Future | 116 | 137 | 116 | 137 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.85 | Put | Currency Future | 4911 | 4716 | 4911 | 4716 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.85 | Call | Currency Future | 49 | 60 | 49 | 60 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.85 | Put | Currency Future | 6844 | 6640 | 6844 | 6640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 21.85 | Call | Currency Future | 17 | 22 | 17 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.85 | Put | Currency Future | 8812 | 8601 | 8812 | 8601 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.65 | Call | Currency Future | 2790 | 2992 | 2790 | 2992 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.65 | Call | Currency Future | 790 | 995 | 790 | 995 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.65 | Put | Currency Future | 1 | 3 | 1 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 17.65 | Put | Currency Future | 5210 | 5008 | 5210 | 5008 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 21.65 | Put | Currency Future | 9210 | 9008 | 9210 | 9008 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.10 | Call | Currency Future | 2787 | 2994 | 2787 | 2994 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.10 | Put | Currency Future | 37 | 34 | 37 | 34 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.10 | Call | Currency Future | 1831 | 2023 | 1831 | 2023 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.10 | Put | Currency Future | 82 | 63 | 82 | 63 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.10 | Call | Currency Future | 1021 | 1176 | 1021 | 1176 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.10 | Put | Currency Future | 272 | 215 | 272 | 215 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.10 | Call | Currency Future | 107 | 130 | 107 | 130 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.10 | Put | Currency Future | 3358 | 3170 | 3358 | 3170 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.10 | Call | Currency Future | 37 | 46 | 37 | 46 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.10 | Put | Currency Future | 5288 | 5086 | 5288 | 5086 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.10 | Call | Currency Future | 17 | 20 | 17 | 20 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.10 | Put | Currency Future | 7268 | 7060 | 7268 | 7060 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.10 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.10 | Put | Currency Future | 9257 | 9048 | 9257 | 9048 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.90 | Call | Currency Future | 2754 | 2958 | 2754 | 2958 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.90 | Put | Currency Future | 13 | 11 | 13 | 11 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.90 | Call | Currency Future | 1777 | 1979 | 1777 | 1979 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.90 | Put | Currency Future | 37 | 32 | 37 | 32 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.90 | Call | Currency Future | 863 | 1030 | 863 | 1030 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 11.90 | Put | Currency Future | 122 | 83 | 122 | 83 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.90 | Call | Currency Future | 30 | 39 | 30 | 39 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 15.90 | Put | Currency Future | 3290 | 3092 | 3290 | 3092 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.90 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 17.90 | Put | Currency Future | 5269 | 5066 | 5269 | 5066 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.90 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 19.90 | Put | Currency Future | 7263 | 7058 | 7263 | 7058 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 21.90 | Put | Currency Future | 9260 | 9054 | 9260 | 9054 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.35 | Call | Currency Future | 38 | 47 | 38 | 47 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.35 | Put | Currency Future | 7333 | 7126 | 7333 | 7126 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.35 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.35 | Put | Currency Future | 9308 | 9096 | 9308 | 9096 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.15 | Call | Currency Future | 2738 | 2945 | 2738 | 2945 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.15 | Put | Currency Future | 39 | 35 | 39 | 35 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.15 | Call | Currency Future | 1786 | 1977 | 1786 | 1977 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.15 | Put | Currency Future | 86 | 67 | 86 | 67 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.15 | Call | Currency Future | 990 | 1142 | 990 | 1142 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.15 | Put | Currency Future | 291 | 232 | 291 | 232 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.15 | Call | Currency Future | 104 | 127 | 104 | 127 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.15 | Put | Currency Future | 3405 | 3217 | 3405 | 3217 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.15 | Call | Currency Future | 36 | 45 | 36 | 45 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.15 | Put | Currency Future | 5337 | 5134 | 5337 | 5134 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.15 | Call | Currency Future | 17 | 20 | 17 | 20 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.15 | Put | Currency Future | 7317 | 7109 | 7317 | 7109 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.15 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.15 | Put | Currency Future | 9307 | 9098 | 9307 | 9098 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.00 | Call | Currency Future | 2884 | 3092 | 2884 | 3092 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 10.00 | Put | Currency Future | 35 | 32 | 35 | 32 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 11.00 | Call | Currency Future | 1921 | 2117 | 1921 | 2117 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 11.00 | Put | Currency Future | 72 | 57 | 72 | 57 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.00 | Call | Currency Future | 1086 | 1249 | 1086 | 1249 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 12.00 | Put | Currency Future | 237 | 189 | 237 | 189 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.00 | Call | Currency Future | 573 | 677 | 573 | 677 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 13.00 | Put | Currency Future | 724 | 617 | 724 | 617 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.00 | Call | Currency Future | 112 | 137 | 112 | 137 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 16.00 | Put | Currency Future | 3263 | 3077 | 3263 | 3077 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.00 | Call | Currency Future | 39 | 49 | 39 | 49 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.00 | Put | Currency Future | 5190 | 4988 | 5190 | 4988 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.00 | Call | Currency Future | 17 | 21 | 17 | 21 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.00 | Put | Currency Future | 7168 | 6960 | 7168 | 6960 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.00 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 22.00 | Put | Currency Future | 9158 | 8948 | 9158 | 8948 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.05 | Call | Currency Future | 45 | 55 | 45 | 55 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 20.05 | Put | Currency Future | 7039 | 6834 | 7039 | 6834 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.05 | Call | Currency Future | 16 | 19 | 16 | 19 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 22.05 | Put | Currency Future | 9010 | 8799 | 9010 | 8799 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.95 | Call | Currency Future | 3696 | 3901 | 3696 | 3901 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.95 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.95 | Call | Currency Future | 2705 | 2909 | 2705 | 2909 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 9.95 | Put | Currency Future | 14 | 12 | 14 | 12 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.95 | Call | Currency Future | 1729 | 1931 | 1729 | 1931 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 10.95 | Put | Currency Future | 38 | 33 | 38 | 33 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.95 | Call | Currency Future | 826 | 990 | 826 | 990 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 11.95 | Put | Currency Future | 136 | 93 | 136 | 93 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.95 | Call | Currency Future | 16 | 21 | 16 | 21 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.95 | Put | Currency Future | 4326 | 4124 | 4326 | 4124 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.95 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-December-09 | 18.95 | Put | Currency Future | 6316 | 6111 | 6316 | 6111 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.95 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.95 | Put | Currency Future | 8311 | 8106 | 8311 | 8106 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.65 | Call | Currency Future | 3790 | 3992 | 3790 | 3992 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.65 | Put | Currency Future | 6210 | 6008 | 6210 | 6008 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.65 | Put | Currency Future | 8210 | 8008 | 8210 | 8008 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.70 | Call | Currency Future | 3740 | 3942 | 3740 | 3942 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.70 | Call | Currency Future | 2740 | 2942 | 2740 | 2942 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 9.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.70 | Call | Currency Future | 1740 | 1942 | 1740 | 1942 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 10.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.70 | Call | Currency Future | 741 | 946 | 741 | 946 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 11.70 | Put | Currency Future | 1 | 4 | 1 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.70 | Put | Currency Future | 4260 | 4058 | 4260 | 4058 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.70 | Put | Currency Future | 6260 | 6058 | 6260 | 6058 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.70 | Put | Currency Future | 8260 | 8058 | 8260 | 8058 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.85 | Call | Currency Future | 3795 | 4001 | 3795 | 4001 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.85 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.85 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.85 | Put | Currency Future | 6216 | 6011 | 6216 | 6011 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.85 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.85 | Put | Currency Future | 8212 | 8006 | 8212 | 8006 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 9.25 | Call | Currency Future | 3840 | 4052 | 3840 | 4052 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.25 | Put | Currency Future | 35 | 31 | 35 | 31 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.25 | Call | Currency Future | 67 | 82 | 67 | 82 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.25 | Put | Currency Future | 6262 | 6061 | 6262 | 6061 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.25 | Call | Currency Future | 24 | 30 | 24 | 30 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.25 | Put | Currency Future | 8219 | 8009 | 8219 | 8009 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.35 | Call | Currency Future | 64 | 78 | 64 | 78 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.35 | Put | Currency Future | 6358 | 6157 | 6358 | 6157 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.35 | Call | Currency Future | 23 | 28 | 23 | 28 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.35 | Put | Currency Future | 8317 | 8107 | 8317 | 8107 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.05 | Call | Currency Future | 3816 | 4025 | 3816 | 4025 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.05 | Put | Currency Future | 17 | 15 | 17 | 15 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.05 | Call | Currency Future | 187 | 227 | 187 | 227 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.05 | Put | Currency Future | 2388 | 2217 | 2388 | 2217 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.05 | Call | Currency Future | 66 | 83 | 66 | 83 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.05 | Put | Currency Future | 4267 | 4072 | 4267 | 4072 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.05 | Call | Currency Future | 23 | 28 | 23 | 28 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.05 | Put | Currency Future | 6224 | 6017 | 6224 | 6017 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.05 | Call | Currency Future | 12 | 16 | 12 | 16 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.05 | Put | Currency Future | 8213 | 8005 | 8213 | 8005 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.15 | Call | Currency Future | 177 | 215 | 177 | 215 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.15 | Put | Currency Future | 2478 | 2304 | 2478 | 2304 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.15 | Call | Currency Future | 63 | 78 | 63 | 78 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.15 | Put | Currency Future | 4363 | 4168 | 4363 | 4168 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.15 | Call | Currency Future | 22 | 27 | 22 | 27 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.15 | Put | Currency Future | 6323 | 6116 | 6323 | 6116 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.15 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.15 | Put | Currency Future | 8312 | 8105 | 8312 | 8105 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 9.10 | Call | Currency Future | 3766 | 3976 | 3766 | 3976 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 9.10 | Put | Currency Future | 17 | 16 | 17 | 16 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.10 | Call | Currency Future | 182 | 221 | 182 | 221 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 15.10 | Put | Currency Future | 2433 | 2260 | 2433 | 2260 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.10 | Call | Currency Future | 64 | 80 | 64 | 80 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 17.10 | Put | Currency Future | 4315 | 4120 | 4315 | 4120 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.10 | Call | Currency Future | 23 | 27 | 23 | 27 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 19.10 | Put | Currency Future | 6273 | 6067 | 6273 | 6067 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.10 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 21.10 | Put | Currency Future | 8263 | 8055 | 8263 | 8055 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.90 | Call | Currency Future | 3745 | 3951 | 3745 | 3951 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.90 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.90 | Call | Currency Future | 17 | 22 | 17 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.90 | Put | Currency Future | 4276 | 4075 | 4276 | 4075 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.90 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.90 | Put | Currency Future | 6266 | 6061 | 6266 | 6061 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.90 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.90 | Put | Currency Future | 8262 | 8056 | 8262 | 8056 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.30 | Call | Currency Future | 3791 | 4003 | 3791 | 4003 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.30 | Put | Currency Future | 36 | 32 | 36 | 32 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.30 | Call | Currency Future | 65 | 80 | 65 | 80 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.30 | Put | Currency Future | 6310 | 6109 | 6310 | 6109 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.30 | Call | Currency Future | 23 | 29 | 23 | 29 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.30 | Put | Currency Future | 8268 | 8058 | 8268 | 8058 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.50 | Call | Currency Future | 3940 | 4142 | 3940 | 4142 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.50 | Put | Currency Future | 4060 | 3858 | 4060 | 3858 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.50 | Put | Currency Future | 6060 | 5858 | 6060 | 5858 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 20.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.50 | Put | Currency Future | 8060 | 7858 | 8060 | 7858 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.70 | Call | Currency Future | 3945 | 4150 | 3945 | 4150 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.70 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.70 | Call | Currency Future | 19 | 24 | 19 | 24 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.70 | Put | Currency Future | 4078 | 3877 | 4078 | 3877 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.70 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.70 | Put | Currency Future | 6066 | 5862 | 6066 | 5862 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.70 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.70 | Put | Currency Future | 8062 | 7856 | 8062 | 7856 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.15 | Call | Currency Future | 3938 | 4148 | 3938 | 4148 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.15 | Put | Currency Future | 33 | 27 | 33 | 27 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.15 | Call | Currency Future | 331 | 381 | 331 | 381 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.15 | Put | Currency Future | 2426 | 2260 | 2426 | 2260 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.15 | Call | Currency Future | 70 | 85 | 70 | 85 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.15 | Put | Currency Future | 6165 | 5964 | 6165 | 5964 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.15 | Call | Currency Future | 25 | 31 | 25 | 31 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.15 | Put | Currency Future | 8120 | 7911 | 8120 | 7911 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.95 | Call | Currency Future | 3914 | 4123 | 3914 | 4123 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.95 | Put | Currency Future | 15 | 13 | 15 | 13 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.95 | Call | Currency Future | 24 | 29 | 24 | 29 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.95 | Put | Currency Future | 6125 | 5919 | 6125 | 5919 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.95 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.95 | Put | Currency Future | 8114 | 7906 | 8114 | 7906 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.45 | Call | Currency Future | 3990 | 4192 | 3990 | 4192 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 16.45 | Put | Currency Future | 4010 | 3808 | 4010 | 3808 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-September-09 | 18.45 | Put | Currency Future | 6010 | 5808 | 6010 | 5808 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.45 | Put | Currency Future | 8010 | 7808 | 8010 | 7808 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.65 | Call | Currency Future | 3994 | 4200 | 3994 | 4200 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.65 | Put | Currency Future | 4 | 2 | 4 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.65 | Call | Currency Future | 20 | 25 | 20 | 25 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 16.65 | Put | Currency Future | 4029 | 3828 | 4029 | 3828 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.65 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.65 | Put | Currency Future | 6017 | 5812 | 6017 | 5812 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.65 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.65 | Put | Currency Future | 8012 | 7806 | 8012 | 7806 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.05 | Call | Currency Future | 4036 | 4244 | 4036 | 4244 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.05 | Put | Currency Future | 31 | 23 | 31 | 23 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.05 | Call | Currency Future | 74 | 88 | 74 | 88 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.05 | Put | Currency Future | 6069 | 5867 | 6069 | 5867 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.05 | Call | Currency Future | 27 | 33 | 27 | 33 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.05 | Put | Currency Future | 8021 | 7812 | 8021 | 7812 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.85 | Call | Currency Future | 4013 | 4221 | 4013 | 4221 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.85 | Put | Currency Future | 14 | 11 | 14 | 11 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.85 | Call | Currency Future | 24 | 31 | 24 | 31 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.85 | Put | Currency Future | 6025 | 5820 | 6025 | 5820 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.85 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.85 | Put | Currency Future | 8015 | 7806 | 8015 | 7806 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.10 | Call | Currency Future | 3987 | 4196 | 3987 | 4196 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.10 | Put | Currency Future | 32 | 25 | 32 | 25 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.10 | Call | Currency Future | 338 | 388 | 338 | 388 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 15.10 | Put | Currency Future | 2383 | 2217 | 2383 | 2217 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.10 | Call | Currency Future | 158 | 183 | 158 | 183 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 17.10 | Put | Currency Future | 4202 | 4012 | 4202 | 4012 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 14-June-10 | 21.10 | Call | Currency Future | 26 | 32 | 26 | 32 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.10 | Put | Currency Future | 8071 | 7861 | 8071 | 7861 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.90 | Call | Currency Future | 3964 | 4172 | 3964 | 4172 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.90 | Put | Currency Future | 15 | 12 | 15 | 12 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.90 | Call | Currency Future | 24 | 30 | 24 | 30 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.90 | Put | Currency Future | 6075 | 5869 | 6075 | 5869 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.90 | Call | Currency Future | 14 | 16 | 14 | 16 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.90 | Put | Currency Future | 8064 | 7856 | 8064 | 7856 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.40 | Call | Currency Future | 4040 | 4242 | 4040 | 4242 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 8.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 18.40 | Put | Currency Future | 5960 | 5758 | 5960 | 5758 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | £ / R On 14-September-09 | 20.40 | Put | Currency Future | 7960 | 7758 | 7960 | 7758 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.60 | Call | Currency Future | 4044 | 4249 | 4044 | 4249 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 8.60 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.60 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 18.60 | Put | Currency Future | 5967 | 5762 | 5967 | 5762 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.60 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | £ / R On 14-December-09 | 20.60 | Put | Currency Future | 7962 | 7757 | 7962 | 7757 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.00 | Call | Currency Future | 4084 | 4292 | 4084 | 4292 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 9.00 | Put | Currency Future | 29 | 22 | 29 | 22 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.00 | Call | Currency Future | 75 | 89 | 75 | 89 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 19.00 | Put | Currency Future | 6020 | 5819 | 6020 | 5819 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.00 | Call | Currency Future | 27 | 34 | 27 | 34 | 0.00 |
| 11/09/2009 | £ / R On 14-June-10 | 21.00 | Put | Currency Future | 7972 | 7763 | 7972 | 7763 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.80 | Call | Currency Future | 4062 | 4270 | 4062 | 4270 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 8.80 | Put | Currency Future | 13 | 10 | 13 | 10 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 18.80 | Call | Currency Future | 25 | 31 | 25 | 31 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | £ / R On 15-March-10 | 18.80 | Put | Currency Future | 5976 | 5771 | 5976 | 5771 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.80 | Call | Currency Future | 14 | 17 | 14 | 17 | 0.00 |
| 11/09/2009 | £ / R On 15-March-10 | 20.80 | Put | Currency Future | 7965 | 7756 | 7965 | 7756 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | | | Currency Future | 11.2400 | 11.4095 | 11.2383 | 11.4095 | 2158.00 |
| 11/09/2009 | € / R On 14-June-10 | | | Currency Future | 11.4200 | 11.5966 | 11.4209 | 11.5966 | 200.00 |
| 11/09/2009 | € / R On 14-September-09 | | | Currency Future | 10.8800 | 11.0447 | 10.8799 | 11.0447 | 21023.00 |
| 11/09/2009 | € / R On 14-December-09 | | | Currency Future | 11.0600 | 11.2252 | 11.0566 | 11.2252 | 30985.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.40 | Call | Currency Future | 488 | 566 | 488 | 566 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.40 | Put | Currency Future | 649 | 557 | 649 | 557 | 0.00 |
| 11/09/2009 | € / R On 14-June-10 | 11.90 | Call | Currency Future | 47 | 87 | 47 | 87 | 0.00 |
| 11/09/2009 | € / R On 14-June-10 | 11.90 | Put | Currency Future | 526 | 391 | 526 | 391 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.05 | Call | Currency Future | 18 | 68 | 18 | 68 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.05 | Put | Currency Future | 188 | 73 | 188 | 73 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.25 | Call | Currency Future | 293 | 368 | 293 | 368 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.25 | Put | Currency Future | 487 | 393 | 487 | 393 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.25 | Call | Currency Future | 542 | 635 | 542 | 635 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.25 | Put | Currency Future | 553 | 475 | 553 | 475 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.90 | Call | Currency Future | 57 | 175 | 57 | 175 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.90 | Put | Currency Future | 77 | 31 | 77 | 31 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.10 | Call | Currency Future | 347 | 438 | 347 | 438 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.10 | Put | Currency Future | 390 | 313 | 390 | 313 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.30 | Call | Currency Future | 523 | 611 | 523 | 611 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.30 | Put | Currency Future | 585 | 502 | 585 | 502 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.95 | Call | Currency Future | 40 | 136 | 40 | 136 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.95 | Put | Currency Future | 110 | 41 | 110 | 41 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.15 | Call | Currency Future | 328 | 412 | 328 | 412 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.15 | Put | Currency Future | 421 | 337 | 421 | 337 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.20 | Call | Currency Future | 107 | 138 | 107 | 138 | 13679.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 12.20 | Put | Currency Future | 1251 | 1112 | 1251 | 1112 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.60 | Call | Currency Future | 14 | 18 | 14 | 18 | 12744.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.60 | Put | Currency Future | 3557 | 3392 | 3557 | 3392 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.45 | Call | Currency Future | 471 | 547 | 471 | 547 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.45 | Put | Currency Future | 683 | 588 | 683 | 588 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.55 | Call | Currency Future | 440 | 511 | 440 | 511 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.55 | Put | Currency Future | 751 | 652 | 751 | 652 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.20 | Call | Currency Future | 5 | 26 | 5 | 26 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.20 | Put | Currency Future | 326 | 181 | 326 | 181 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.40 | Call | Currency Future | 248 | 313 | 248 | 313 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.40 | Put | Currency Future | 592 | 488 | 592 | 488 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.15 | Call | Currency Future | 8 | 36 | 8 | 36 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.15 | Put | Currency Future | 278 | 141 | 278 | 141 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.35 | Call | Currency Future | 262 | 331 | 262 | 331 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.35 | Put | Currency Future | 556 | 455 | 556 | 455 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.60 | Call | Currency Future | 425 | 494 | 425 | 494 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.60 | Put | Currency Future | 786 | 685 | 786 | 685 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.50 | Call | Currency Future | 455 | 529 | 455 | 529 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.50 | Put | Currency Future | 717 | 619 | 717 | 619 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.25 | Call | Currency Future | 4 | 18 | 4 | 18 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.25 | Put | Currency Future | 374 | 224 | 374 | 224 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.50 | Call | Currency Future | 81 | 104 | 81 | 104 | 80.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.50 | Put | Currency Future | 1524 | 1378 | 1524 | 1378 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.70 | Call | Currency Future | 397 | 462 | 397 | 462 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.70 | Put | Currency Future | 859 | 753 | 859 | 753 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.30 | Call | Currency Future | 2 | 13 | 2 | 13 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.30 | Put | Currency Future | 423 | 268 | 423 | 268 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.50 | Call | Currency Future | 222 | 282 | 222 | 282 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.50 | Put | Currency Future | 666 | 556 | 666 | 556 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 11.85 | Call | Currency Future | 359 | 418 | 359 | 418 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.85 | Put | Currency Future | 971 | 859 | 971 | 859 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.50 | Call | Currency Future | 1 | 4 | 1 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.50 | Put | Currency Future | 621 | 459 | 621 | 459 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.70 | Call | Currency Future | 179 | 228 | 179 | 228 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.70 | Put | Currency Future | 822 | 703 | 822 | 703 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.80 | Call | Currency Future | 371 | 432 | 371 | 432 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.80 | Put | Currency Future | 933 | 823 | 933 | 823 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.40 | Call | Currency Future | 1 | 7 | 1 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.40 | Put | Currency Future | 521 | 362 | 521 | 362 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.60 | Call | Currency Future | 199 | 253 | 199 | 253 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.60 | Put | Currency Future | 743 | 628 | 743 | 628 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.90 | Call | Currency Future | 348 | 405 | 348 | 405 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.90 | Put | Currency Future | 1009 | 896 | 1009 | 896 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.55 | Call | Currency Future | 0 | 3 | 0 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.55 | Put | Currency Future | 670 | 508 | 670 | 508 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.95 | Call | Currency Future | 337 | 392 | 337 | 392 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.95 | Put | Currency Future | 1048 | 933 | 1048 | 933 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.75 | Call | Currency Future | 170 | 216 | 170 | 216 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.75 | Put | Currency Future | 863 | 741 | 863 | 741 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.00 | Call | Currency Future | 326 | 380 | 326 | 380 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.00 | Put | Currency Future | 1088 | 970 | 1088 | 970 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.60 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.60 | Put | Currency Future | 720 | 557 | 720 | 557 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.80 | Call | Currency Future | 161 | 205 | 161 | 205 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.80 | Put | Currency Future | 904 | 780 | 904 | 780 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.45 | Call | Currency Future | 1 | 5 | 1 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.45 | Put | Currency Future | 571 | 410 | 571 | 410 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.65 | Call | Currency Future | 189 | 240 | 189 | 240 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 11.65 | Put | Currency Future | 782 | 665 | 782 | 665 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.10 | Call | Currency Future | 306 | 356 | 306 | 356 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.10 | Put | Currency Future | 1167 | 1047 | 1167 | 1047 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.65 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.65 | Put | Currency Future | 770 | 607 | 770 | 607 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.90 | Call | Currency Future | 145 | 185 | 145 | 185 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.90 | Put | Currency Future | 988 | 860 | 988 | 860 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.40 | Call | Currency Future | 1 | 7 | 1 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.40 | Put | Currency Future | 521 | 362 | 521 | 362 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.60 | Call | Currency Future | 226 | 263 | 226 | 263 | 13636.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.60 | Put | Currency Future | 1588 | 1454 | 1588 | 1454 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.00 | Call | Currency Future | 659 | 765 | 659 | 765 | 13636.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.00 | Put | Currency Future | 421 | 355 | 421 | 355 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.45 | Call | Currency Future | 235 | 297 | 235 | 297 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.45 | Put | Currency Future | 628 | 522 | 628 | 522 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.15 | Call | Currency Future | 8 | 36 | 8 | 36 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.15 | Put | Currency Future | 278 | 141 | 278 | 141 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.00 | Call | Currency Future | 27 | 100 | 27 | 100 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.00 | Put | Currency Future | 147 | 55 | 147 | 55 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.20 | Call | Currency Future | 310 | 388 | 310 | 388 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.20 | Put | Currency Future | 454 | 363 | 454 | 363 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.10 | Call | Currency Future | 12 | 50 | 12 | 50 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.10 | Put | Currency Future | 232 | 105 | 232 | 105 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.05 | Call | Currency Future | 316 | 368 | 316 | 368 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.05 | Put | Currency Future | 1127 | 1008 | 1127 | 1008 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.65 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.65 | Put | Currency Future | 770 | 607 | 770 | 607 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.85 | Call | Currency Future | 153 | 195 | 153 | 195 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.85 | Put | Currency Future | 946 | 820 | 946 | 820 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 11.70 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.70 | Put | Currency Future | 820 | 656 | 820 | 656 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.60 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.60 | Put | Currency Future | 720 | 557 | 720 | 557 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.70 | Call | Currency Future | 397 | 462 | 397 | 462 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.70 | Put | Currency Future | 859 | 753 | 859 | 753 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 100.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.50 | Put | Currency Future | 1620 | 1455 | 1620 | 1455 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.30 | Call | Currency Future | 277 | 349 | 277 | 349 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.30 | Put | Currency Future | 521 | 424 | 521 | 424 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.35 | Call | Currency Future | 505 | 588 | 505 | 588 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.35 | Put | Currency Future | 617 | 529 | 617 | 529 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.35 | Call | Currency Future | 2 | 9 | 2 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.35 | Put | Currency Future | 472 | 315 | 472 | 315 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.55 | Call | Currency Future | 211 | 267 | 211 | 267 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.55 | Put | Currency Future | 704 | 592 | 704 | 592 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.45 | Call | Currency Future | 1 | 5 | 1 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.45 | Put | Currency Future | 571 | 410 | 571 | 410 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.75 | Call | Currency Future | 384 | 447 | 384 | 447 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.75 | Put | Currency Future | 896 | 788 | 896 | 788 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.35 | Call | Currency Future | 2 | 9 | 2 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.35 | Put | Currency Future | 472 | 315 | 472 | 315 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.15 | Call | Currency Future | 296 | 345 | 296 | 345 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.15 | Put | Currency Future | 1208 | 1086 | 1208 | 1086 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.80 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.80 | Put | Currency Future | 920 | 756 | 920 | 756 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.00 | Call | Currency Future | 131 | 168 | 131 | 168 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.00 | Put | Currency Future | 1074 | 942 | 1074 | 942 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.20 | Call | Currency Future | 287 | 335 | 287 | 335 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 12.20 | Put | Currency Future | 1249 | 1125 | 1249 | 1125 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.85 | Put | Currency Future | 970 | 806 | 970 | 806 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.75 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.75 | Put | Currency Future | 870 | 706 | 870 | 706 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.05 | Call | Currency Future | 124 | 159 | 124 | 159 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.05 | Put | Currency Future | 1118 | 984 | 1118 | 984 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.25 | Call | Currency Future | 278 | 324 | 278 | 324 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.25 | Put | Currency Future | 1290 | 1165 | 1290 | 1165 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.90 | Put | Currency Future | 1020 | 856 | 1020 | 856 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.10 | Call | Currency Future | 118 | 152 | 118 | 152 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.10 | Put | Currency Future | 1162 | 1026 | 1162 | 1026 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.95 | Call | Currency Future | 138 | 176 | 138 | 176 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.95 | Put | Currency Future | 1031 | 901 | 1031 | 901 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.00 | Put | Currency Future | 1120 | 956 | 1120 | 956 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.15 | Call | Currency Future | 113 | 144 | 113 | 144 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.15 | Put | Currency Future | 1206 | 1069 | 1206 | 1069 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.95 | Put | Currency Future | 1070 | 906 | 1070 | 906 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.05 | Put | Currency Future | 1170 | 1005 | 1170 | 1005 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.10 | Put | Currency Future | 1220 | 1055 | 1220 | 1055 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.25 | Call | Currency Future | 102 | 131 | 102 | 131 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.25 | Put | Currency Future | 1295 | 1156 | 1295 | 1156 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.40 | Put | Currency Future | 1520 | 1355 | 1520 | 1355 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 12.55 | Call | Currency Future | 77 | 99 | 77 | 99 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.55 | Put | Currency Future | 1570 | 1424 | 1570 | 1424 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.30 | Put | Currency Future | 1420 | 1255 | 1420 | 1255 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.45 | Call | Currency Future | 84 | 109 | 84 | 109 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.45 | Put | Currency Future | 1478 | 1333 | 1478 | 1333 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.25 | Put | Currency Future | 1370 | 1205 | 1370 | 1205 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.40 | Call | Currency Future | 88 | 114 | 88 | 114 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.40 | Put | Currency Future | 1432 | 1288 | 1432 | 1288 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.45 | Put | Currency Future | 1570 | 1405 | 1570 | 1405 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.65 | Call | Currency Future | 70 | 91 | 70 | 91 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.65 | Put | Currency Future | 1664 | 1515 | 1664 | 1515 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.70 | Call | Currency Future | 67 | 87 | 67 | 87 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.70 | Put | Currency Future | 1711 | 1562 | 1711 | 1562 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.60 | Put | Currency Future | 1720 | 1555 | 1720 | 1555 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.75 | Call | Currency Future | 65 | 83 | 65 | 83 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.75 | Put | Currency Future | 1758 | 1608 | 1758 | 1608 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.65 | Put | Currency Future | 1770 | 1605 | 1770 | 1605 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.80 | Call | Currency Future | 62 | 80 | 62 | 80 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.80 | Put | Currency Future | 1805 | 1654 | 1805 | 1654 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.80 | Put | Currency Future | 1920 | 1755 | 1920 | 1755 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.00 | Call | Currency Future | 52 | 67 | 52 | 67 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.00 | Put | Currency Future | 1996 | 1842 | 1996 | 1842 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 13.00 | Put | Currency Future | 2120 | 1955 | 2120 | 1955 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.20 | Call | Currency Future | 44 | 58 | 44 | 58 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.20 | Put | Currency Future | 2187 | 2032 | 2187 | 2032 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.20 | Put | Currency Future | 2320 | 2155 | 2320 | 2155 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.40 | Call | Currency Future | 36 | 48 | 36 | 48 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.40 | Put | Currency Future | 2380 | 2223 | 2380 | 2223 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.15 | Put | Currency Future | 2270 | 2105 | 2270 | 2105 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.30 | Call | Currency Future | 40 | 52 | 40 | 52 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.30 | Put | Currency Future | 2283 | 2127 | 2283 | 2127 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.15 | Put | Currency Future | 2270 | 2105 | 2270 | 2105 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.35 | Call | Currency Future | 38 | 50 | 38 | 50 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.35 | Put | Currency Future | 2331 | 2175 | 2331 | 2175 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.35 | Call | Currency Future | 38 | 50 | 38 | 50 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.35 | Put | Currency Future | 2331 | 2175 | 2331 | 2175 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.50 | Put | Currency Future | 2620 | 2455 | 2620 | 2455 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.65 | Call | Currency Future | 29 | 38 | 29 | 38 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.65 | Put | Currency Future | 2622 | 2463 | 2622 | 2463 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.55 | Put | Currency Future | 2670 | 2505 | 2670 | 2505 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.70 | Call | Currency Future | 28 | 37 | 28 | 37 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.70 | Put | Currency Future | 2671 | 2511 | 2671 | 2511 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.45 | Put | Currency Future | 2570 | 2405 | 2570 | 2405 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.60 | Call | Currency Future | 30 | 40 | 30 | 40 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.60 | Put | Currency Future | 2574 | 2415 | 2574 | 2415 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 13.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.40 | Put | Currency Future | 2520 | 2355 | 2520 | 2355 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.55 | Call | Currency Future | 32 | 42 | 32 | 42 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.55 | Put | Currency Future | 2525 | 2367 | 2525 | 2367 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.35 | Put | Currency Future | 2470 | 2305 | 2470 | 2305 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.50 | Call | Currency Future | 33 | 44 | 33 | 44 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.50 | Put | Currency Future | 2477 | 2318 | 2477 | 2318 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.35 | Put | Currency Future | 2470 | 2305 | 2470 | 2305 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.55 | Call | Currency Future | 32 | 42 | 32 | 42 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.55 | Put | Currency Future | 2525 | 2367 | 2525 | 2367 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.25 | Put | Currency Future | 2370 | 2205 | 2370 | 2205 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.45 | Call | Currency Future | 35 | 46 | 35 | 46 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.45 | Put | Currency Future | 2428 | 2271 | 2428 | 2271 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.70 | Put | Currency Future | 2820 | 2655 | 2820 | 2655 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.85 | Call | Currency Future | 24 | 32 | 24 | 32 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.85 | Put | Currency Future | 2818 | 2657 | 2818 | 2657 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.85 | Put | Currency Future | 2970 | 2805 | 2970 | 2805 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.25 | Call | Currency Future | 42 | 55 | 42 | 55 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.25 | Put | Currency Future | 2235 | 2080 | 2235 | 2080 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.90 | Put | Currency Future | 3020 | 2855 | 3020 | 2855 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.85 | Call | Currency Future | 11 | 15 | 11 | 15 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.85 | Put | Currency Future | 3805 | 3639 | 3805 | 3639 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 13.60 | Put | Currency Future | 2720 | 2555 | 2720 | 2555 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.30 | Put | Currency Future | 2420 | 2255 | 2420 | 2255 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.30 | Put | Currency Future | 2420 | 2255 | 2420 | 2255 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.40 | Put | Currency Future | 2520 | 2355 | 2520 | 2355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.05 | Put | Currency Future | 2170 | 2005 | 2170 | 2005 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.75 | Put | Currency Future | 2870 | 2705 | 2870 | 2705 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.65 | Put | Currency Future | 2770 | 2605 | 2770 | 2605 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.90 | Put | Currency Future | 3020 | 2855 | 3020 | 2855 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.95 | Put | Currency Future | 3070 | 2905 | 3070 | 2905 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.00 | Put | Currency Future | 3120 | 2955 | 3120 | 2955 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.10 | Put | Currency Future | 3220 | 3055 | 3220 | 3055 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.80 | Put | Currency Future | 2920 | 2755 | 2920 | 2755 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.10 | Put | Currency Future | 2220 | 2055 | 2220 | 2055 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.20 | Put | Currency Future | 3320 | 3155 | 3320 | 3155 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.85 | Put | Currency Future | 3970 | 3805 | 3970 | 3805 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 13.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.80 | Put | Currency Future | 2920 | 2755 | 2920 | 2755 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.10 | Put | Currency Future | 3220 | 3055 | 3220 | 3055 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.30 | Put | Currency Future | 3420 | 3255 | 3420 | 3255 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.40 | Put | Currency Future | 3520 | 3355 | 3520 | 3355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.50 | Put | Currency Future | 3620 | 3455 | 3620 | 3455 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.60 | Put | Currency Future | 3720 | 3555 | 3720 | 3555 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.60 | Put | Currency Future | 2720 | 2555 | 2720 | 2555 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.30 | Put | Currency Future | 3420 | 3255 | 3420 | 3255 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.40 | Put | Currency Future | 3520 | 3355 | 3520 | 3355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.70 | Put | Currency Future | 1820 | 1655 | 1820 | 1655 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.80 | Put | Currency Future | 1920 | 1755 | 1920 | 1755 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.90 | Put | Currency Future | 2020 | 1855 | 2020 | 1855 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.55 | Put | Currency Future | 2670 | 2505 | 2670 | 2505 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.05 | Put | Currency Future | 3170 | 3005 | 3170 | 3005 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 14.15 | Put | Currency Future | 3270 | 3105 | 3270 | 3105 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.25 | Put | Currency Future | 3370 | 3205 | 3370 | 3205 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.10 | Put | Currency Future | 2220 | 2055 | 2220 | 2055 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.90 | Put | Currency Future | 2020 | 1855 | 2020 | 1855 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.85 | Put | Currency Future | 1970 | 1805 | 1970 | 1805 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.95 | Put | Currency Future | 2070 | 1905 | 2070 | 1905 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.85 | Put | Currency Future | 2970 | 2805 | 2970 | 2805 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.75 | Call | Currency Future | 27 | 35 | 27 | 35 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.75 | Put | Currency Future | 2720 | 2560 | 2720 | 2560 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.95 | Call | Currency Future | 23 | 29 | 23 | 29 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.95 | Put | Currency Future | 2916 | 2754 | 2916 | 2754 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.05 | Call | Currency Future | 21 | 27 | 21 | 27 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.05 | Put | Currency Future | 3014 | 2852 | 3014 | 2852 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.15 | Call | Currency Future | 19 | 25 | 19 | 25 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.15 | Put | Currency Future | 3113 | 2950 | 3113 | 2950 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.25 | Call | Currency Future | 18 | 23 | 18 | 23 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.25 | Put | Currency Future | 3211 | 3048 | 3211 | 3048 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.30 | Call | Currency Future | 40 | 52 | 40 | 52 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.30 | Put | Currency Future | 2283 | 2127 | 2283 | 2127 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.40 | Call | Currency Future | 36 | 48 | 36 | 48 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.40 | Put | Currency Future | 2380 | 2223 | 2380 | 2223 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.80 | Call | Currency Future | 26 | 34 | 26 | 34 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.80 | Put | Currency Future | 2769 | 2608 | 2769 | 2608 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 13.90 | Call | Currency Future | 23 | 31 | 23 | 31 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.90 | Put | Currency Future | 2867 | 2706 | 2867 | 2706 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.00 | Call | Currency Future | 22 | 28 | 22 | 28 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.00 | Put | Currency Future | 2965 | 2803 | 2965 | 2803 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.05 | Call | Currency Future | 50 | 65 | 50 | 65 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.05 | Put | Currency Future | 2044 | 1890 | 2044 | 1890 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.15 | Call | Currency Future | 46 | 60 | 46 | 60 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.15 | Put | Currency Future | 2139 | 1985 | 2139 | 1985 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.65 | Call | Currency Future | 29 | 38 | 29 | 38 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.65 | Put | Currency Future | 2622 | 2463 | 2622 | 2463 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.05 | Put | Currency Future | 2170 | 2005 | 2170 | 2005 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.15 | Call | Currency Future | 46 | 60 | 46 | 60 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.15 | Put | Currency Future | 2139 | 1985 | 2139 | 1985 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.85 | Call | Currency Future | 24 | 32 | 24 | 32 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.85 | Put | Currency Future | 2818 | 2657 | 2818 | 2657 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.10 | Call | Currency Future | 48 | 62 | 48 | 62 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.10 | Put | Currency Future | 2091 | 1937 | 2091 | 1937 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.80 | Call | Currency Future | 26 | 34 | 26 | 34 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.80 | Put | Currency Future | 2769 | 2608 | 2769 | 2608 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 13.65 | Put | Currency Future | 2770 | 2605 | 2770 | 2605 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.90 | Call | Currency Future | 23 | 31 | 23 | 31 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.90 | Put | Currency Future | 2867 | 2706 | 2867 | 2706 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.10 | Call | Currency Future | 20 | 26 | 20 | 26 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.10 | Put | Currency Future | 3063 | 2901 | 3063 | 2901 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.05 | Call | Currency Future | 21 | 27 | 21 | 27 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.05 | Put | Currency Future | 3014 | 2852 | 3014 | 2852 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.95 | Call | Currency Future | 55 | 70 | 55 | 70 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 12.95 | Put | Currency Future | 1948 | 1795 | 1948 | 1795 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.75 | Put | Currency Future | 1870 | 1705 | 1870 | 1705 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.90 | Call | Currency Future | 57 | 73 | 57 | 73 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.90 | Put | Currency Future | 1900 | 1748 | 1900 | 1748 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.10 | Call | Currency Future | 48 | 62 | 48 | 62 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.10 | Put | Currency Future | 2091 | 1937 | 2091 | 1937 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.60 | Call | Currency Future | 30 | 40 | 30 | 40 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.60 | Put | Currency Future | 2574 | 2415 | 2574 | 2415 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.90 | Call | Currency Future | 57 | 73 | 57 | 73 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.90 | Put | Currency Future | 1900 | 1748 | 1900 | 1748 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.60 | Put | Currency Future | 1720 | 1555 | 1720 | 1555 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.85 | Call | Currency Future | 59 | 76 | 59 | 76 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.85 | Put | Currency Future | 1853 | 1701 | 1853 | 1701 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.05 | Call | Currency Future | 50 | 65 | 50 | 65 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 13.05 | Put | Currency Future | 2044 | 1890 | 2044 | 1890 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.35 | Put | Currency Future | 1470 | 1305 | 1470 | 1305 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.55 | Put | Currency Future | 1670 | 1505 | 1670 | 1505 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.60 | Call | Currency Future | 74 | 95 | 74 | 95 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.60 | Put | Currency Future | 1617 | 1470 | 1617 | 1470 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.15 | Put | Currency Future | 1270 | 1105 | 1270 | 1105 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.35 | Put | Currency Future | 1470 | 1305 | 1470 | 1305 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.85 | Put | Currency Future | 1970 | 1805 | 1970 | 1805 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 12.35 | Call | Currency Future | 93 | 119 | 93 | 119 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.35 | Put | Currency Future | 1386 | 1244 | 1386 | 1244 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.65 | Call | Currency Future | 70 | 91 | 70 | 91 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.65 | Put | Currency Future | 1664 | 1515 | 1664 | 1515 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.10 | Put | Currency Future | 1220 | 1055 | 1220 | 1055 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.20 | Put | Currency Future | 1320 | 1155 | 1320 | 1155 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.30 | Call | Currency Future | 97 | 125 | 97 | 125 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.30 | Put | Currency Future | 1341 | 1200 | 1341 | 1200 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.40 | Call | Currency Future | 88 | 114 | 88 | 114 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.40 | Put | Currency Future | 1432 | 1288 | 1432 | 1288 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.60 | Call | Currency Future | 74 | 95 | 74 | 95 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.60 | Put | Currency Future | 1617 | 1470 | 1617 | 1470 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.15 | Put | Currency Future | 1270 | 1105 | 1270 | 1105 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 12.65 | Put | Currency Future | 1770 | 1605 | 1770 | 1605 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.65 | Call | Currency Future | 592 | 715 | 592 | 715 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.65 | Put | Currency Future | 185 | 140 | 185 | 140 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.65 | Call | Currency Future | 13 | 17 | 13 | 17 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.65 | Put | Currency Future | 3607 | 3442 | 3607 | 3442 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.45 | Call | Currency Future | 731 | 865 | 731 | 865 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.45 | Put | Currency Future | 124 | 90 | 124 | 90 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.95 | Call | Currency Future | 416 | 520 | 416 | 520 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.95 | Put | Currency Future | 310 | 245 | 310 | 245 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.75 | Call | Currency Future | 12 | 16 | 12 | 16 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.75 | Put | Currency Future | 3706 | 3541 | 3706 | 3541 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.40 | Call | Currency Future | 4480 | 4645 | 4480 | 4645 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 6.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.90 | Call | Currency Future | 2980 | 3145 | 2980 | 3145 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.40 | Call | Currency Future | 1480 | 1645 | 1480 | 1645 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.40 | Put | Currency Future | 4520 | 4355 | 4520 | 4355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.90 | Put | Currency Future | 6020 | 5855 | 6020 | 5855 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.40 | Put | Currency Future | 7520 | 7355 | 7520 | 7355 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.55 | Call | Currency Future | 1535 | 1700 | 1535 | 1700 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.55 | Put | Currency Future | 28 | 25 | 28 | 25 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.05 | Call | Currency Future | 367 | 464 | 367 | 464 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.05 | Put | Currency Future | 360 | 289 | 360 | 289 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.55 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.55 | Put | Currency Future | 4501 | 4334 | 4501 | 4334 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.05 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.05 | Put | Currency Future | 5997 | 5829 | 5997 | 5829 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 18.55 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 18.55 | Put | Currency Future | 7495 | 7327 | 7495 | 7327 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.10 | Call | Currency Future | 4780 | 4945 | 4780 | 4945 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.60 | Call | Currency Future | 3280 | 3445 | 3280 | 3445 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.10 | Call | Currency Future | 1780 | 1945 | 1780 | 1945 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.60 | Call | Currency Future | 287 | 451 | 287 | 451 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.60 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 15.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.10 | Put | Currency Future | 4220 | 4055 | 4220 | 4055 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.60 | Put | Currency Future | 5720 | 5555 | 5720 | 5555 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.10 | Put | Currency Future | 7220 | 7055 | 7220 | 7055 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.25 | Call | Currency Future | 1828 | 1995 | 1828 | 1995 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.25 | Put | Currency Future | 21 | 19 | 21 | 19 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.75 | Call | Currency Future | 529 | 646 | 529 | 646 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.75 | Put | Currency Future | 222 | 170 | 222 | 170 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.25 | Call | Currency Future | 9 | 11 | 9 | 11 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.25 | Put | Currency Future | 4202 | 4036 | 4202 | 4036 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.75 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.75 | Put | Currency Future | 5697 | 5529 | 5697 | 5529 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 18.25 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 18.25 | Put | Currency Future | 7195 | 7027 | 7195 | 7027 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.20 | Call | Currency Future | 107 | 138 | 107 | 138 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 12.20 | Put | Currency Future | 1251 | 1112 | 1251 | 1112 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 5.95 | Call | Currency Future | 4930 | 5095 | 4930 | 5095 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 5.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.45 | Call | Currency Future | 3430 | 3595 | 3430 | 3595 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.95 | Call | Currency Future | 1930 | 2095 | 1930 | 2095 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.45 | Call | Currency Future | 432 | 598 | 432 | 598 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.45 | Put | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.95 | Put | Currency Future | 4070 | 3905 | 4070 | 3905 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 16.45 | Put | Currency Future | 5570 | 5405 | 5570 | 5405 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.95 | Put | Currency Future | 7070 | 6905 | 7070 | 6905 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.10 | Call | Currency Future | 1975 | 2142 | 1975 | 2142 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.10 | Put | Currency Future | 19 | 16 | 19 | 16 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.60 | Call | Currency Future | 625 | 751 | 625 | 751 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.60 | Put | Currency Future | 168 | 126 | 168 | 126 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.10 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.10 | Put | Currency Future | 4053 | 3887 | 4053 | 3887 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.60 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.60 | Put | Currency Future | 5547 | 5380 | 5547 | 5380 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 18.10 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 18.10 | Put | Currency Future | 7045 | 6877 | 7045 | 6877 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.80 | Call | Currency Future | 3260 | 3428 | 3260 | 3428 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.80 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.80 | Call | Currency Future | 2269 | 2436 | 2269 | 2436 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.80 | Put | Currency Future | 13 | 11 | 13 | 11 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.80 | Call | Currency Future | 1292 | 1457 | 1292 | 1457 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.80 | Put | Currency Future | 36 | 32 | 36 | 32 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.80 | Call | Currency Future | 499 | 613 | 499 | 613 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.80 | Put | Currency Future | 242 | 187 | 242 | 187 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.80 | Call | Currency Future | 12 | 15 | 12 | 15 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.80 | Put | Currency Future | 3755 | 3590 | 3755 | 3590 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.80 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.80 | Put | Currency Future | 4750 | 4583 | 4750 | 4583 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.70 | Call | Currency Future | 3360 | 3528 | 3360 | 3528 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.70 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.70 | Call | Currency Future | 2368 | 2535 | 2368 | 2535 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.70 | Put | Currency Future | 11 | 10 | 11 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 9.70 | Call | Currency Future | 1389 | 1554 | 1389 | 1554 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.70 | Put | Currency Future | 32 | 29 | 32 | 29 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.70 | Call | Currency Future | 560 | 680 | 560 | 680 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.70 | Put | Currency Future | 203 | 154 | 203 | 154 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.70 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.70 | Put | Currency Future | 3656 | 3491 | 3656 | 3491 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.70 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.70 | Put | Currency Future | 4650 | 4483 | 4650 | 4483 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.65 | Call | Currency Future | 3409 | 3578 | 3409 | 3578 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.65 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.65 | Call | Currency Future | 2417 | 2584 | 2417 | 2584 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.65 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.65 | Call | Currency Future | 1437 | 1603 | 1437 | 1603 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.65 | Put | Currency Future | 31 | 27 | 31 | 27 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.65 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.65 | Put | Currency Future | 4600 | 4433 | 4600 | 4433 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.90 | Put | Currency Future | 1020 | 856 | 1020 | 856 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.90 | Call | Currency Future | 3160 | 3329 | 3160 | 3329 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.90 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.90 | Call | Currency Future | 2171 | 2338 | 2171 | 2338 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.90 | Put | Currency Future | 15 | 13 | 15 | 13 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.90 | Call | Currency Future | 1196 | 1360 | 1196 | 1360 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.90 | Put | Currency Future | 40 | 35 | 40 | 35 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.90 | Call | Currency Future | 443 | 550 | 443 | 550 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.90 | Put | Currency Future | 286 | 225 | 286 | 225 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.90 | Call | Currency Future | 11 | 14 | 11 | 14 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.90 | Put | Currency Future | 3854 | 3689 | 3854 | 3689 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.90 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 15.90 | Put | Currency Future | 4849 | 4682 | 4849 | 4682 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.00 | Call | Currency Future | 3061 | 3229 | 3061 | 3229 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.00 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.00 | Call | Currency Future | 2073 | 2239 | 2073 | 2239 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.00 | Put | Currency Future | 17 | 14 | 17 | 14 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.00 | Call | Currency Future | 1101 | 1264 | 1101 | 1264 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.00 | Put | Currency Future | 44 | 38 | 44 | 38 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.00 | Call | Currency Future | 391 | 492 | 391 | 492 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 11.00 | Put | Currency Future | 334 | 266 | 334 | 266 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.00 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.00 | Put | Currency Future | 3954 | 3788 | 3954 | 3788 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.00 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.00 | Put | Currency Future | 4949 | 4782 | 4949 | 4782 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.10 | Call | Currency Future | 2961 | 3130 | 2961 | 3130 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.10 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.10 | Call | Currency Future | 1010 | 1168 | 1010 | 1168 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.10 | Put | Currency Future | 54 | 42 | 54 | 42 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.10 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.10 | Put | Currency Future | 5049 | 4881 | 5049 | 4881 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.25 | Call | Currency Future | 3007 | 3177 | 3007 | 3177 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.25 | Put | Currency Future | 19 | 17 | 19 | 17 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.25 | Call | Currency Future | 2028 | 2195 | 2028 | 2195 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.25 | Put | Currency Future | 39 | 36 | 39 | 36 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.25 | Call | Currency Future | 1130 | 1282 | 1130 | 1282 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.25 | Put | Currency Future | 142 | 122 | 142 | 122 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.25 | Call | Currency Future | 160 | 185 | 160 | 185 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.25 | Put | Currency Future | 2172 | 2026 | 2172 | 2026 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.25 | Call | Currency Future | 92 | 108 | 92 | 108 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.25 | Put | Currency Future | 3104 | 2949 | 3104 | 2949 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 15.25 | Call | Currency Future | 58 | 68 | 58 | 68 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.25 | Put | Currency Future | 4070 | 3908 | 4070 | 3908 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.25 | Call | Currency Future | 28 | 34 | 28 | 34 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.25 | Put | Currency Future | 5039 | 4875 | 5039 | 4875 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.05 | Call | Currency Future | 3011 | 3179 | 3011 | 3179 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.05 | Put | Currency Future | 4 | 4 | 4 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.05 | Call | Currency Future | 2025 | 2190 | 2025 | 2190 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.05 | Put | Currency Future | 18 | 15 | 18 | 15 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.05 | Call | Currency Future | 1053 | 1216 | 1053 | 1216 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.05 | Put | Currency Future | 47 | 40 | 47 | 40 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.05 | Call | Currency Future | 10 | 13 | 10 | 13 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.05 | Put | Currency Future | 4003 | 3838 | 4003 | 3838 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.05 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 16.05 | Put | Currency Future | 4999 | 4832 | 4999 | 4832 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.20 | Call | Currency Future | 3056 | 3226 | 3056 | 3226 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.20 | Put | Currency Future | 18 | 16 | 18 | 16 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.20 | Call | Currency Future | 2076 | 2244 | 2076 | 2244 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.20 | Put | Currency Future | 38 | 35 | 38 | 35 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.20 | Call | Currency Future | 1172 | 1324 | 1172 | 1324 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.20 | Put | Currency Future | 133 | 115 | 133 | 115 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.20 | Call | Currency Future | 564 | 659 | 564 | 659 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.20 | Put | Currency Future | 525 | 450 | 525 | 450 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.20 | Call | Currency Future | 164 | 190 | 164 | 190 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.20 | Put | Currency Future | 2126 | 1980 | 2126 | 1980 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.20 | Call | Currency Future | 95 | 111 | 95 | 111 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.20 | Put | Currency Future | 3056 | 2902 | 3056 | 2902 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.20 | Call | Currency Future | 59 | 69 | 59 | 69 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.20 | Put | Currency Future | 4021 | 3860 | 4021 | 3860 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.20 | Call | Currency Future | 29 | 35 | 29 | 35 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 16.20 | Put | Currency Future | 4990 | 4826 | 4990 | 4826 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.10 | Call | Currency Future | 3155 | 3324 | 3155 | 3324 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.10 | Put | Currency Future | 16 | 15 | 16 | 15 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.10 | Call | Currency Future | 2173 | 2342 | 2173 | 2342 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.10 | Put | Currency Future | 35 | 32 | 35 | 32 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.10 | Call | Currency Future | 1256 | 1411 | 1256 | 1411 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.10 | Put | Currency Future | 118 | 101 | 118 | 101 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.10 | Call | Currency Future | 610 | 710 | 610 | 710 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.10 | Put | Currency Future | 471 | 401 | 471 | 401 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.10 | Call | Currency Future | 173 | 200 | 173 | 200 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.10 | Put | Currency Future | 2035 | 1890 | 2035 | 1890 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.10 | Call | Currency Future | 100 | 117 | 100 | 117 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.10 | Put | Currency Future | 2961 | 2807 | 2961 | 2807 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.10 | Call | Currency Future | 62 | 72 | 62 | 72 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.10 | Put | Currency Future | 3923 | 3763 | 3923 | 3763 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.10 | Call | Currency Future | 31 | 38 | 31 | 38 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.10 | Put | Currency Future | 4893 | 4729 | 4893 | 4729 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.85 | Call | Currency Future | 3210 | 3378 | 3210 | 3378 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.85 | Put | Currency Future | 4 | 3 | 4 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.85 | Call | Currency Future | 2220 | 2387 | 2220 | 2387 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.85 | Put | Currency Future | 14 | 12 | 14 | 12 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.85 | Call | Currency Future | 1244 | 1408 | 1244 | 1408 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.85 | Put | Currency Future | 38 | 33 | 38 | 33 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.85 | Call | Currency Future | 470 | 581 | 470 | 581 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.85 | Put | Currency Future | 264 | 206 | 264 | 206 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.85 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.85 | Put | Currency Future | 4799 | 4632 | 4799 | 4632 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.05 | Call | Currency Future | 3204 | 3373 | 3204 | 3373 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.05 | Put | Currency Future | 15 | 14 | 15 | 14 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 9.05 | Call | Currency Future | 2222 | 2391 | 2222 | 2391 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.05 | Put | Currency Future | 34 | 31 | 34 | 31 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.05 | Call | Currency Future | 1299 | 1455 | 1299 | 1455 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.05 | Put | Currency Future | 111 | 95 | 111 | 95 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.05 | Call | Currency Future | 634 | 737 | 634 | 737 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.05 | Put | Currency Future | 446 | 378 | 446 | 378 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.05 | Call | Currency Future | 177 | 205 | 177 | 205 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.05 | Put | Currency Future | 1989 | 1846 | 1989 | 1846 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.05 | Call | Currency Future | 102 | 120 | 102 | 120 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.05 | Put | Currency Future | 2914 | 2761 | 2914 | 2761 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.05 | Call | Currency Future | 63 | 74 | 63 | 74 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.05 | Put | Currency Future | 3875 | 3715 | 3875 | 3715 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.05 | Call | Currency Future | 32 | 40 | 32 | 40 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.05 | Put | Currency Future | 4844 | 4680 | 4844 | 4680 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.15 | Call | Currency Future | 3106 | 3275 | 3106 | 3275 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.15 | Put | Currency Future | 17 | 15 | 17 | 15 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.15 | Call | Currency Future | 2125 | 2293 | 2125 | 2293 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.15 | Put | Currency Future | 36 | 33 | 36 | 33 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.15 | Call | Currency Future | 1214 | 1367 | 1214 | 1367 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.15 | Put | Currency Future | 126 | 108 | 126 | 108 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.15 | Call | Currency Future | 586 | 685 | 586 | 685 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.15 | Put | Currency Future | 498 | 425 | 498 | 425 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.15 | Call | Currency Future | 169 | 195 | 169 | 195 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.15 | Put | Currency Future | 2080 | 1935 | 2080 | 1935 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.15 | Call | Currency Future | 97 | 114 | 97 | 114 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.15 | Put | Currency Future | 3009 | 2854 | 3009 | 2854 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.15 | Call | Currency Future | 60 | 71 | 60 | 71 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.15 | Put | Currency Future | 3972 | 3811 | 3972 | 3811 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.15 | Call | Currency Future | 30 | 37 | 30 | 37 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 16.15 | Put | Currency Future | 4942 | 4777 | 4942 | 4777 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 11.85 | Put | Currency Future | 970 | 806 | 970 | 806 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.90 | Call | Currency Future | 3351 | 3521 | 3351 | 3521 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.90 | Put | Currency Future | 13 | 12 | 13 | 12 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.90 | Call | Currency Future | 2369 | 2538 | 2369 | 2538 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.90 | Put | Currency Future | 30 | 28 | 30 | 28 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.90 | Call | Currency Future | 1430 | 1588 | 1430 | 1588 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.90 | Put | Currency Future | 92 | 78 | 92 | 78 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.90 | Call | Currency Future | 711 | 822 | 711 | 822 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.90 | Put | Currency Future | 373 | 312 | 373 | 312 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.90 | Call | Currency Future | 192 | 222 | 192 | 222 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.90 | Put | Currency Future | 1854 | 1713 | 1854 | 1713 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.90 | Call | Currency Future | 111 | 130 | 111 | 130 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.90 | Put | Currency Future | 2773 | 2621 | 2773 | 2621 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.90 | Call | Currency Future | 67 | 79 | 67 | 79 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.90 | Put | Currency Future | 3729 | 3570 | 3729 | 3570 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.90 | Call | Currency Future | 36 | 44 | 36 | 44 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.90 | Put | Currency Future | 4698 | 4535 | 4698 | 4535 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.80 | Call | Currency Future | 3450 | 3620 | 3450 | 3620 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.80 | Put | Currency Future | 12 | 11 | 12 | 11 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.80 | Call | Currency Future | 2467 | 2636 | 2467 | 2636 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.80 | Put | Currency Future | 28 | 26 | 28 | 26 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.80 | Call | Currency Future | 1519 | 1678 | 1519 | 1678 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.80 | Put | Currency Future | 81 | 69 | 81 | 69 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.80 | Call | Currency Future | 767 | 882 | 767 | 882 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.80 | Put | Currency Future | 328 | 273 | 328 | 273 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.80 | Call | Currency Future | 202 | 235 | 202 | 235 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.80 | Put | Currency Future | 1764 | 1625 | 1764 | 1625 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 13.80 | Call | Currency Future | 117 | 137 | 117 | 137 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.80 | Put | Currency Future | 2679 | 2528 | 2679 | 2528 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.80 | Call | Currency Future | 71 | 83 | 71 | 83 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.80 | Put | Currency Future | 3632 | 3473 | 3632 | 3473 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.80 | Call | Currency Future | 39 | 48 | 39 | 48 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.80 | Put | Currency Future | 4600 | 4438 | 4600 | 4438 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.85 | Call | Currency Future | 3401 | 3571 | 3401 | 3571 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.85 | Put | Currency Future | 12 | 11 | 12 | 11 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.85 | Call | Currency Future | 2418 | 2587 | 2418 | 2587 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.85 | Put | Currency Future | 29 | 27 | 29 | 27 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.85 | Call | Currency Future | 1475 | 1633 | 1475 | 1633 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.85 | Put | Currency Future | 86 | 73 | 86 | 73 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.85 | Call | Currency Future | 739 | 852 | 739 | 852 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.85 | Put | Currency Future | 350 | 292 | 350 | 292 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.85 | Call | Currency Future | 197 | 229 | 197 | 229 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.85 | Put | Currency Future | 1809 | 1669 | 1809 | 1669 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.85 | Call | Currency Future | 114 | 134 | 114 | 134 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.85 | Put | Currency Future | 2726 | 2574 | 2726 | 2574 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.85 | Call | Currency Future | 69 | 81 | 69 | 81 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.85 | Put | Currency Future | 3681 | 3521 | 3681 | 3521 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.85 | Call | Currency Future | 37 | 46 | 37 | 46 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.85 | Put | Currency Future | 4649 | 4486 | 4649 | 4486 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.00 | Call | Currency Future | 3253 | 3423 | 3253 | 3423 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.00 | Put | Currency Future | 15 | 13 | 15 | 13 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.00 | Call | Currency Future | 2271 | 2440 | 2271 | 2440 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.00 | Put | Currency Future | 33 | 30 | 33 | 30 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.00 | Call | Currency Future | 1343 | 1499 | 1343 | 1499 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.00 | Put | Currency Future | 104 | 89 | 104 | 89 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.00 | Call | Currency Future | 182 | 211 | 182 | 211 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 13.00 | Put | Currency Future | 1944 | 1801 | 1944 | 1801 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.00 | Call | Currency Future | 105 | 123 | 105 | 123 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.00 | Put | Currency Future | 2867 | 2714 | 2867 | 2714 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.00 | Call | Currency Future | 65 | 76 | 65 | 76 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.00 | Put | Currency Future | 3826 | 3666 | 3826 | 3666 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.00 | Call | Currency Future | 33 | 41 | 33 | 41 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 16.00 | Put | Currency Future | 4795 | 4632 | 4795 | 4632 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.75 | Call | Currency Future | 3310 | 3478 | 3310 | 3478 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.75 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.75 | Call | Currency Future | 2318 | 2485 | 2318 | 2485 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.75 | Put | Currency Future | 12 | 10 | 12 | 10 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.75 | Call | Currency Future | 1341 | 1505 | 1341 | 1505 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.75 | Put | Currency Future | 34 | 30 | 34 | 30 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.75 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.75 | Put | Currency Future | 4700 | 4533 | 4700 | 4533 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.95 | Call | Currency Future | 3302 | 3472 | 3302 | 3472 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.95 | Put | Currency Future | 14 | 13 | 14 | 13 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.95 | Call | Currency Future | 2320 | 2489 | 2320 | 2489 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.95 | Put | Currency Future | 31 | 29 | 31 | 29 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.95 | Call | Currency Future | 1386 | 1543 | 1386 | 1543 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.95 | Put | Currency Future | 98 | 84 | 98 | 84 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.95 | Call | Currency Future | 685 | 793 | 685 | 793 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.95 | Put | Currency Future | 396 | 333 | 396 | 333 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.95 | Call | Currency Future | 187 | 216 | 187 | 216 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.95 | Put | Currency Future | 1899 | 1757 | 1899 | 1757 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.95 | Call | Currency Future | 108 | 127 | 108 | 127 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.95 | Put | Currency Future | 2820 | 2667 | 2820 | 2667 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.95 | Call | Currency Future | 66 | 77 | 66 | 77 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.95 | Put | Currency Future | 3778 | 3618 | 3778 | 3618 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 15.95 | Call | Currency Future | 35 | 43 | 35 | 43 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.95 | Put | Currency Future | 4746 | 4583 | 4746 | 4583 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.60 | Call | Currency Future | 3459 | 3628 | 3459 | 3628 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.60 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.60 | Call | Currency Future | 2466 | 2634 | 2466 | 2634 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.60 | Put | Currency Future | 10 | 8 | 10 | 8 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.60 | Call | Currency Future | 1486 | 1651 | 1486 | 1651 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.60 | Put | Currency Future | 29 | 26 | 29 | 26 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.60 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.60 | Put | Currency Future | 4550 | 4384 | 4550 | 4384 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.60 | Call | Currency Future | 3459 | 3628 | 3459 | 3628 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.60 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.75 | Call | Currency Future | 3499 | 3670 | 3499 | 3670 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.75 | Put | Currency Future | 11 | 10 | 11 | 10 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.75 | Call | Currency Future | 2516 | 2685 | 2516 | 2685 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.75 | Put | Currency Future | 27 | 25 | 27 | 25 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.75 | Call | Currency Future | 1564 | 1724 | 1564 | 1724 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.75 | Put | Currency Future | 76 | 64 | 76 | 64 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.75 | Call | Currency Future | 796 | 914 | 796 | 914 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.75 | Put | Currency Future | 307 | 254 | 307 | 254 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.75 | Call | Currency Future | 208 | 242 | 208 | 242 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.75 | Put | Currency Future | 1720 | 1582 | 1720 | 1582 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.75 | Call | Currency Future | 120 | 141 | 120 | 141 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.75 | Put | Currency Future | 2632 | 2482 | 2632 | 2482 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.75 | Call | Currency Future | 72 | 85 | 72 | 85 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.75 | Put | Currency Future | 3584 | 3425 | 3584 | 3425 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.75 | Call | Currency Future | 40 | 49 | 40 | 49 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.75 | Put | Currency Future | 4552 | 4390 | 4552 | 4390 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.50 | Call | Currency Future | 3559 | 3727 | 3559 | 3727 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 7.50 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.50 | Call | Currency Future | 2565 | 2733 | 2565 | 2733 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.50 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.50 | Call | Currency Future | 1583 | 1749 | 1583 | 1749 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.50 | Put | Currency Future | 27 | 24 | 27 | 24 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.50 | Call | Currency Future | 694 | 826 | 694 | 826 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.50 | Put | Currency Future | 138 | 101 | 138 | 101 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.50 | Call | Currency Future | 15 | 19 | 15 | 19 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.50 | Put | Currency Future | 3458 | 3294 | 3458 | 3294 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.50 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.50 | Put | Currency Future | 4451 | 4284 | 4451 | 4284 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.70 | Call | Currency Future | 3549 | 3719 | 3549 | 3719 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.70 | Put | Currency Future | 11 | 10 | 11 | 10 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.70 | Call | Currency Future | 2565 | 2734 | 2565 | 2734 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.70 | Put | Currency Future | 26 | 24 | 26 | 24 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.70 | Call | Currency Future | 1610 | 1770 | 1610 | 1770 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.70 | Put | Currency Future | 71 | 60 | 71 | 60 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.70 | Call | Currency Future | 826 | 946 | 826 | 946 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.70 | Put | Currency Future | 287 | 237 | 287 | 237 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.70 | Call | Currency Future | 214 | 248 | 214 | 248 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.70 | Put | Currency Future | 1676 | 1539 | 1676 | 1539 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.70 | Call | Currency Future | 124 | 145 | 124 | 145 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.70 | Put | Currency Future | 2585 | 2436 | 2585 | 2436 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.70 | Call | Currency Future | 74 | 87 | 74 | 87 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.70 | Put | Currency Future | 3536 | 3377 | 3536 | 3377 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.70 | Call | Currency Future | 42 | 51 | 42 | 51 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.70 | Put | Currency Future | 4503 | 4342 | 4503 | 4342 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.75 | Call | Currency Future | 153 | 308 | 153 | 308 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.75 | Put | Currency Future | 23 | 13 | 23 | 13 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 10.85 | Call | Currency Future | 80 | 218 | 80 | 218 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.85 | Put | Currency Future | 50 | 23 | 50 | 23 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.30 | Call | Currency Future | 3758 | 3927 | 3758 | 3927 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.30 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.30 | Call | Currency Future | 2763 | 2931 | 2763 | 2931 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.30 | Put | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.30 | Call | Currency Future | 1779 | 1945 | 1779 | 1945 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.30 | Put | Currency Future | 22 | 20 | 22 | 20 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.30 | Call | Currency Future | 845 | 987 | 845 | 987 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.30 | Put | Currency Future | 89 | 62 | 89 | 62 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.30 | Call | Currency Future | 17 | 22 | 17 | 22 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.30 | Put | Currency Future | 3260 | 3097 | 3260 | 3097 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.30 | Call | Currency Future | 8 | 11 | 8 | 11 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.30 | Put | Currency Future | 4252 | 4086 | 4252 | 4086 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.50 | Call | Currency Future | 3747 | 3917 | 3747 | 3917 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.50 | Put | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.50 | Call | Currency Future | 2761 | 2931 | 2761 | 2931 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.50 | Put | Currency Future | 23 | 21 | 23 | 21 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.50 | Call | Currency Future | 1793 | 1955 | 1793 | 1955 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.50 | Put | Currency Future | 55 | 46 | 55 | 46 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.50 | Call | Currency Future | 953 | 1083 | 953 | 1083 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.50 | Put | Currency Future | 215 | 174 | 215 | 174 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.50 | Call | Currency Future | 240 | 279 | 240 | 279 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.50 | Put | Currency Future | 1501 | 1369 | 1501 | 1369 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.50 | Call | Currency Future | 139 | 162 | 139 | 162 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.50 | Put | Currency Future | 2400 | 2253 | 2400 | 2253 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.50 | Call | Currency Future | 81 | 96 | 81 | 96 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.50 | Put | Currency Future | 3343 | 3186 | 3343 | 3186 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.50 | Call | Currency Future | 48 | 59 | 48 | 59 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 15.50 | Put | Currency Future | 4310 | 4150 | 4310 | 4150 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.70 | Call | Currency Future | 195 | 355 | 195 | 355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.70 | Put | Currency Future | 15 | 10 | 15 | 10 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.80 | Call | Currency Future | 114 | 262 | 114 | 262 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.80 | Put | Currency Future | 34 | 17 | 34 | 17 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.20 | Call | Currency Future | 3858 | 4027 | 3858 | 4027 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.20 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.20 | Call | Currency Future | 2862 | 3030 | 2862 | 3030 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.20 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.20 | Call | Currency Future | 1877 | 2044 | 1877 | 2044 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.20 | Put | Currency Future | 20 | 19 | 20 | 19 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.20 | Call | Currency Future | 926 | 1072 | 926 | 1072 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.20 | Put | Currency Future | 70 | 47 | 70 | 47 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.20 | Call | Currency Future | 18 | 24 | 18 | 24 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 14.20 | Put | Currency Future | 3162 | 2999 | 3162 | 2999 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.20 | Call | Currency Future | 9 | 12 | 9 | 12 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.20 | Put | Currency Future | 4152 | 3986 | 4152 | 3986 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.35 | Call | Currency Future | 3895 | 4066 | 3895 | 4066 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.35 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.35 | Call | Currency Future | 2909 | 3078 | 2909 | 3078 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.35 | Put | Currency Future | 21 | 19 | 21 | 19 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.35 | Call | Currency Future | 1933 | 2098 | 1933 | 2098 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.35 | Put | Currency Future | 45 | 39 | 45 | 39 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.35 | Call | Currency Future | 1057 | 1198 | 1057 | 1198 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.35 | Put | Currency Future | 169 | 138 | 169 | 138 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.35 | Call | Currency Future | 262 | 305 | 262 | 305 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 12.35 | Put | Currency Future | 1374 | 1246 | 1374 | 1246 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.35 | Call | Currency Future | 151 | 176 | 151 | 176 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.35 | Put | Currency Future | 2263 | 2117 | 2263 | 2117 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 14.35 | Call | Currency Future | 88 | 103 | 88 | 103 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 14.35 | Put | Currency Future | 3199 | 3043 | 3199 | 3043 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.35 | Call | Currency Future | 54 | 65 | 54 | 65 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.35 | Put | Currency Future | 4166 | 4006 | 4166 | 4006 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.00 | Call | Currency Future | 3880 | 4045 | 3880 | 4045 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.00 | Call | Currency Future | 2880 | 3045 | 2880 | 3045 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.00 | Call | Currency Future | 1880 | 2045 | 1880 | 2045 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.00 | Call | Currency Future | 880 | 1045 | 880 | 1045 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.00 | Put | Currency Future | 4120 | 3955 | 4120 | 3955 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.00 | Put | Currency Future | 6120 | 5955 | 6120 | 5955 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.00 | Put | Currency Future | 8120 | 7955 | 8120 | 7955 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.20 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.20 | Put | Currency Future | 6146 | 5979 | 6146 | 5979 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.20 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.20 | Put | Currency Future | 8144 | 7976 | 8144 | 7976 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.35 | Call | Currency Future | 13 | 15 | 13 | 15 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.35 | Put | Currency Future | 6124 | 5955 | 6124 | 5955 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.35 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.35 | Put | Currency Future | 8118 | 7948 | 8118 | 7948 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.15 | Call | Currency Future | 3730 | 3895 | 3730 | 3895 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.15 | Call | Currency Future | 2730 | 2895 | 2730 | 2895 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 8.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.15 | Call | Currency Future | 1730 | 1895 | 1730 | 1895 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.15 | Call | Currency Future | 730 | 896 | 730 | 896 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.15 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.15 | Put | Currency Future | 4270 | 4105 | 4270 | 4105 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.15 | Put | Currency Future | 6270 | 6105 | 6270 | 6105 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.15 | Put | Currency Future | 8270 | 8105 | 8270 | 8105 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.30 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.30 | Put | Currency Future | 6246 | 6078 | 6246 | 6078 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.30 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.30 | Put | Currency Future | 8244 | 8076 | 8244 | 8076 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.50 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.50 | Put | Currency Future | 6274 | 6104 | 6274 | 6104 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.50 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.50 | Put | Currency Future | 8268 | 8098 | 8268 | 8098 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.25 | Call | Currency Future | 3630 | 3795 | 3630 | 3795 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.25 | Call | Currency Future | 2630 | 2795 | 2630 | 2795 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.25 | Call | Currency Future | 1630 | 1795 | 1630 | 1795 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.25 | Call | Currency Future | 630 | 796 | 630 | 796 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.25 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.25 | Put | Currency Future | 4370 | 4205 | 4370 | 4205 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 17.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.25 | Put | Currency Future | 6370 | 6205 | 6370 | 6205 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.25 | Put | Currency Future | 8370 | 8205 | 8370 | 8205 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.40 | Call | Currency Future | 3659 | 3827 | 3659 | 3827 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.40 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.40 | Call | Currency Future | 2664 | 2832 | 2664 | 2832 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.40 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.40 | Call | Currency Future | 1681 | 1847 | 1681 | 1847 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.40 | Put | Currency Future | 24 | 22 | 24 | 22 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.40 | Call | Currency Future | 768 | 905 | 768 | 905 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.40 | Put | Currency Future | 111 | 80 | 111 | 80 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.40 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.40 | Put | Currency Future | 4351 | 4185 | 4351 | 4185 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.40 | Call | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.40 | Put | Currency Future | 6346 | 6178 | 6346 | 6178 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.40 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.40 | Put | Currency Future | 8344 | 8176 | 8344 | 8176 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.60 | Call | Currency Future | 3648 | 3818 | 3648 | 3818 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.60 | Put | Currency Future | 9 | 9 | 9 | 9 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.60 | Call | Currency Future | 2663 | 2832 | 2663 | 2832 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.60 | Put | Currency Future | 25 | 23 | 25 | 23 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.60 | Call | Currency Future | 1701 | 1862 | 1701 | 1862 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.60 | Put | Currency Future | 63 | 53 | 63 | 53 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.60 | Call | Currency Future | 888 | 1013 | 888 | 1013 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.60 | Put | Currency Future | 249 | 204 | 249 | 204 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.60 | Call | Currency Future | 131 | 153 | 131 | 153 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.60 | Put | Currency Future | 2493 | 2344 | 2493 | 2344 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.60 | Call | Currency Future | 45 | 55 | 45 | 55 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 15.60 | Put | Currency Future | 4406 | 4246 | 4406 | 4246 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.60 | Call | Currency Future | 12 | 13 | 12 | 13 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.60 | Put | Currency Future | 6373 | 6204 | 6373 | 6204 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.60 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.60 | Put | Currency Future | 8367 | 8197 | 8367 | 8197 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.30 | Call | Currency Future | 3580 | 3745 | 3580 | 3745 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.30 | Call | Currency Future | 2580 | 2745 | 2580 | 2745 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.30 | Call | Currency Future | 1580 | 1745 | 1580 | 1745 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.30 | Call | Currency Future | 580 | 746 | 580 | 746 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.30 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.30 | Put | Currency Future | 4420 | 4255 | 4420 | 4255 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.30 | Put | Currency Future | 6420 | 6255 | 6420 | 6255 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.30 | Put | Currency Future | 8420 | 8255 | 8420 | 8255 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.50 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.50 | Put | Currency Future | 6446 | 6278 | 6446 | 6278 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.50 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.50 | Put | Currency Future | 8444 | 8276 | 8444 | 8276 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.70 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.70 | Put | Currency Future | 6473 | 6303 | 6473 | 6303 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.70 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.70 | Put | Currency Future | 8467 | 8297 | 8467 | 8297 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.50 | Call | Currency Future | 3380 | 3545 | 3380 | 3545 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 8.50 | Call | Currency Future | 2380 | 2545 | 2380 | 2545 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.50 | Call | Currency Future | 1380 | 1545 | 1380 | 1545 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.50 | Call | Currency Future | 383 | 548 | 383 | 548 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.50 | Put | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.50 | Put | Currency Future | 4620 | 4455 | 4620 | 4455 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.50 | Put | Currency Future | 6620 | 6455 | 6620 | 6455 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.50 | Put | Currency Future | 8620 | 8455 | 8620 | 8455 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.65 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.65 | Put | Currency Future | 6596 | 6428 | 6596 | 6428 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.65 | Put | Currency Future | 8594 | 8426 | 8594 | 8426 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.85 | Call | Currency Future | 3401 | 3571 | 3401 | 3571 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.85 | Put | Currency Future | 12 | 11 | 12 | 11 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.85 | Call | Currency Future | 11 | 12 | 11 | 12 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.85 | Put | Currency Future | 6622 | 6453 | 6622 | 6453 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.85 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.85 | Put | Currency Future | 8616 | 8446 | 8616 | 8446 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.55 | Call | Currency Future | 3330 | 3495 | 3330 | 3495 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.55 | Call | Currency Future | 2330 | 2495 | 2330 | 2495 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.55 | Call | Currency Future | 1330 | 1495 | 1330 | 1495 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.55 | Call | Currency Future | 334 | 499 | 334 | 499 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 10.55 | Put | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.55 | Put | Currency Future | 4670 | 4505 | 4670 | 4505 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.55 | Put | Currency Future | 6670 | 6505 | 6670 | 6505 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.55 | Put | Currency Future | 8670 | 8505 | 8670 | 8505 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.60 | Call | Currency Future | 2280 | 2445 | 2280 | 2445 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.60 | Call | Currency Future | 1280 | 1445 | 1280 | 1445 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.60 | Put | Currency Future | 4720 | 4555 | 4720 | 4555 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.60 | Put | Currency Future | 6720 | 6555 | 6720 | 6555 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.60 | Put | Currency Future | 8720 | 8555 | 8720 | 8555 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.75 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.75 | Put | Currency Future | 6696 | 6528 | 6696 | 6528 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.75 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.75 | Put | Currency Future | 8694 | 8526 | 8694 | 8526 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.95 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.95 | Put | Currency Future | 6722 | 6552 | 6722 | 6552 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.95 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.95 | Put | Currency Future | 8716 | 8546 | 8716 | 8546 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.70 | Call | Currency Future | 3180 | 3345 | 3180 | 3345 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.70 | Call | Currency Future | 2180 | 2345 | 2180 | 2345 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 9.70 | Call | Currency Future | 1180 | 1345 | 1180 | 1345 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.70 | Put | Currency Future | 4820 | 4655 | 4820 | 4655 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.70 | Put | Currency Future | 6820 | 6655 | 6820 | 6655 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.70 | Put | Currency Future | 8820 | 8655 | 8820 | 8655 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.90 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.90 | Put | Currency Future | 6845 | 6677 | 6845 | 6677 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.90 | Put | Currency Future | 8844 | 8676 | 8844 | 8676 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 18.10 | Call | Currency Future | 10 | 11 | 10 | 11 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 18.10 | Put | Currency Future | 6871 | 6702 | 6871 | 6702 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 20.10 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 20.10 | Put | Currency Future | 8866 | 8695 | 8866 | 8695 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.65 | Call | Currency Future | 3230 | 3395 | 3230 | 3395 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.65 | Call | Currency Future | 2230 | 2395 | 2230 | 2395 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.65 | Call | Currency Future | 1230 | 1395 | 1230 | 1395 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.65 | Call | Currency Future | 240 | 402 | 240 | 402 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.65 | Put | Currency Future | 10 | 8 | 10 | 8 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.65 | Put | Currency Future | 4770 | 4605 | 4770 | 4605 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.65 | Put | Currency Future | 6770 | 6605 | 6770 | 6605 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 19.65 | Put | Currency Future | 8770 | 8605 | 8770 | 8605 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.85 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.85 | Put | Currency Future | 6795 | 6627 | 6795 | 6627 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.85 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.85 | Put | Currency Future | 8794 | 8626 | 8794 | 8626 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 18.05 | Call | Currency Future | 10 | 11 | 10 | 11 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 18.05 | Put | Currency Future | 6822 | 6652 | 6822 | 6652 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 20.05 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 20.05 | Put | Currency Future | 8816 | 8645 | 8816 | 8645 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.40 | Call | Currency Future | 3480 | 3645 | 3480 | 3645 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.40 | Call | Currency Future | 2480 | 2645 | 2480 | 2645 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.40 | Call | Currency Future | 481 | 647 | 481 | 647 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.40 | Put | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.40 | Put | Currency Future | 6520 | 6355 | 6520 | 6355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.40 | Put | Currency Future | 8520 | 8355 | 8520 | 8355 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.20 | Call | Currency Future | 3680 | 3845 | 3680 | 3845 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.20 | Call | Currency Future | 2680 | 2845 | 2680 | 2845 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.20 | Call | Currency Future | 1680 | 1845 | 1680 | 1845 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.20 | Call | Currency Future | 680 | 846 | 680 | 846 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.20 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.20 | Put | Currency Future | 4320 | 4155 | 4320 | 4155 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 17.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.20 | Put | Currency Future | 6320 | 6155 | 6320 | 6155 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.20 | Put | Currency Future | 8320 | 8155 | 8320 | 8155 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.60 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.60 | Put | Currency Future | 6546 | 6378 | 6546 | 6378 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.60 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.60 | Put | Currency Future | 8544 | 8376 | 8544 | 8376 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.80 | Call | Currency Future | 11 | 12 | 11 | 12 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.80 | Put | Currency Future | 6572 | 6403 | 6572 | 6403 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.80 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.80 | Put | Currency Future | 8566 | 8396 | 8566 | 8396 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.05 | Call | Currency Future | 3830 | 3995 | 3830 | 3995 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.05 | Call | Currency Future | 2830 | 2995 | 2830 | 2995 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.05 | Call | Currency Future | 1830 | 1995 | 1830 | 1995 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.05 | Call | Currency Future | 830 | 995 | 830 | 995 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 10.05 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.05 | Put | Currency Future | 4170 | 4005 | 4170 | 4005 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.05 | Put | Currency Future | 6170 | 6005 | 6170 | 6005 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.05 | Put | Currency Future | 8170 | 8005 | 8170 | 8005 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.25 | Call | Currency Future | 3808 | 3977 | 3808 | 3977 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.25 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.25 | Call | Currency Future | 2812 | 2980 | 2812 | 2980 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 8.25 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.25 | Call | Currency Future | 885 | 1029 | 885 | 1029 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.25 | Put | Currency Future | 79 | 54 | 79 | 54 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.25 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.25 | Put | Currency Future | 6196 | 6029 | 6196 | 6029 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.25 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.25 | Put | Currency Future | 8194 | 8026 | 8194 | 8026 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.45 | Call | Currency Future | 3796 | 3967 | 3796 | 3967 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.45 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.45 | Call | Currency Future | 2810 | 2980 | 2810 | 2980 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.45 | Put | Currency Future | 22 | 21 | 22 | 21 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.45 | Call | Currency Future | 1840 | 2002 | 1840 | 2002 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.45 | Put | Currency Future | 51 | 43 | 51 | 43 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.45 | Call | Currency Future | 987 | 1119 | 987 | 1119 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.45 | Put | Currency Future | 198 | 160 | 198 | 160 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.45 | Call | Currency Future | 143 | 167 | 143 | 167 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.45 | Put | Currency Future | 2354 | 2208 | 2354 | 2208 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.45 | Call | Currency Future | 50 | 61 | 50 | 61 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.45 | Put | Currency Future | 4262 | 4102 | 4262 | 4102 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.45 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.45 | Put | Currency Future | 6224 | 6055 | 6224 | 6055 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.45 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.45 | Put | Currency Future | 8218 | 8048 | 8218 | 8048 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.35 | Call | Currency Future | 3709 | 3877 | 3709 | 3877 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.35 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.35 | Call | Currency Future | 2713 | 2881 | 2713 | 2881 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.35 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.35 | Call | Currency Future | 1730 | 1896 | 1730 | 1896 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.35 | Put | Currency Future | 23 | 21 | 23 | 21 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 10.35 | Call | Currency Future | 806 | 946 | 806 | 946 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.35 | Put | Currency Future | 99 | 70 | 99 | 70 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.35 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.35 | Put | Currency Future | 4302 | 4135 | 4302 | 4135 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.35 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.35 | Put | Currency Future | 6296 | 6128 | 6296 | 6128 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.35 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.35 | Put | Currency Future | 8294 | 8126 | 8294 | 8126 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.40 | Call | Currency Future | 3846 | 4016 | 3846 | 4016 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.40 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.40 | Call | Currency Future | 2860 | 3029 | 2860 | 3029 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.40 | Put | Currency Future | 21 | 20 | 21 | 20 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.40 | Call | Currency Future | 1886 | 2050 | 1886 | 2050 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.40 | Put | Currency Future | 48 | 40 | 48 | 40 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.40 | Call | Currency Future | 1021 | 1156 | 1021 | 1156 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.40 | Put | Currency Future | 183 | 147 | 183 | 147 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.40 | Call | Currency Future | 147 | 172 | 147 | 172 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.40 | Put | Currency Future | 2309 | 2163 | 2309 | 2163 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.40 | Call | Currency Future | 52 | 64 | 52 | 64 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.40 | Put | Currency Future | 4214 | 4054 | 4214 | 4054 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.40 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.40 | Put | Currency Future | 6174 | 6005 | 6174 | 6005 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.40 | Call | Currency Future | 6 | 8 | 6 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.40 | Put | Currency Future | 8168 | 7998 | 8168 | 7998 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.55 | Call | Currency Future | 3697 | 3868 | 3697 | 3868 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.55 | Put | Currency Future | 9 | 8 | 9 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.55 | Call | Currency Future | 2712 | 2882 | 2712 | 2882 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.55 | Put | Currency Future | 24 | 22 | 24 | 22 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.55 | Call | Currency Future | 1747 | 1909 | 1747 | 1909 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 9.55 | Put | Currency Future | 59 | 49 | 59 | 49 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.55 | Call | Currency Future | 920 | 1048 | 920 | 1048 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.55 | Put | Currency Future | 232 | 188 | 232 | 188 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.55 | Call | Currency Future | 135 | 158 | 135 | 158 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.55 | Put | Currency Future | 2446 | 2298 | 2446 | 2298 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.55 | Call | Currency Future | 46 | 57 | 46 | 57 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.55 | Put | Currency Future | 4358 | 4198 | 4358 | 4198 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.55 | Call | Currency Future | 12 | 14 | 12 | 14 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.55 | Put | Currency Future | 6323 | 6154 | 6323 | 6154 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.55 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.55 | Put | Currency Future | 8317 | 8148 | 8317 | 8148 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.45 | Call | Currency Future | 3609 | 3777 | 3609 | 3777 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.45 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.45 | Call | Currency Future | 2614 | 2782 | 2614 | 2782 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.45 | Put | Currency Future | 8 | 7 | 8 | 7 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.45 | Call | Currency Future | 1632 | 1798 | 1632 | 1798 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.45 | Put | Currency Future | 26 | 23 | 26 | 23 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.45 | Call | Currency Future | 8 | 10 | 8 | 10 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.45 | Put | Currency Future | 4401 | 4235 | 4401 | 4235 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.45 | Call | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.45 | Put | Currency Future | 6396 | 6228 | 6396 | 6228 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.45 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.45 | Put | Currency Future | 8394 | 8226 | 8394 | 8226 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.75 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.75 | Put | Currency Future | 6523 | 6353 | 6523 | 6353 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.75 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.75 | Put | Currency Future | 8517 | 8347 | 8517 | 8347 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.45 | Call | Currency Future | 2430 | 2595 | 2430 | 2595 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-September-09 | 9.45 | Call | Currency Future | 1430 | 1595 | 1430 | 1595 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 15.45 | Put | Currency Future | 4570 | 4405 | 4570 | 4405 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 17.45 | Put | Currency Future | 6570 | 6405 | 6570 | 6405 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 19.45 | Put | Currency Future | 8570 | 8405 | 8570 | 8405 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.80 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.80 | Put | Currency Future | 6745 | 6578 | 6745 | 6578 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.80 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.80 | Put | Currency Future | 8744 | 8576 | 8744 | 8576 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 18.00 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 18.00 | Put | Currency Future | 6772 | 6602 | 6772 | 6602 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 20.00 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 20.00 | Put | Currency Future | 8766 | 8596 | 8766 | 8596 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.70 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.70 | Put | Currency Future | 6646 | 6478 | 6646 | 6478 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.70 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.70 | Put | Currency Future | 8644 | 8476 | 8644 | 8476 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.90 | Call | Currency Future | 10 | 12 | 10 | 12 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.90 | Put | Currency Future | 6672 | 6503 | 6672 | 6503 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.90 | Call | Currency Future | 4 | 6 | 4 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.90 | Put | Currency Future | 8666 | 8496 | 8666 | 8496 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.65 | Call | Currency Future | 3598 | 3769 | 3598 | 3769 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.65 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.65 | Call | Currency Future | 2614 | 2783 | 2614 | 2783 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.65 | Put | Currency Future | 25 | 24 | 25 | 24 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.65 | Call | Currency Future | 1655 | 1816 | 1655 | 1816 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 9.65 | Put | Currency Future | 67 | 56 | 67 | 56 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.65 | Call | Currency Future | 856 | 979 | 856 | 979 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.65 | Put | Currency Future | 268 | 220 | 268 | 220 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.65 | Call | Currency Future | 411 | 478 | 411 | 478 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 11.65 | Put | Currency Future | 822 | 718 | 822 | 718 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.65 | Call | Currency Future | 127 | 149 | 127 | 149 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.65 | Put | Currency Future | 2539 | 2390 | 2539 | 2390 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.65 | Call | Currency Future | 43 | 53 | 43 | 53 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.65 | Put | Currency Future | 4455 | 4294 | 4455 | 4294 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.65 | Call | Currency Future | 11 | 13 | 11 | 13 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.65 | Put | Currency Future | 6423 | 6254 | 6423 | 6254 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.65 | Call | Currency Future | 5 | 7 | 5 | 7 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.65 | Put | Currency Future | 8417 | 8247 | 8417 | 8247 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.90 | Call | Currency Future | 3980 | 4145 | 3980 | 4145 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.90 | Call | Currency Future | 1980 | 2145 | 1980 | 2145 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 8.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.90 | Call | Currency Future | 980 | 1145 | 980 | 1145 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 14.90 | Put | Currency Future | 4020 | 3855 | 4020 | 3855 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.90 | Put | Currency Future | 8020 | 7855 | 8020 | 7855 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.10 | Call | Currency Future | 3958 | 4126 | 3958 | 4126 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.10 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.10 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.10 | Put | Currency Future | 6046 | 5879 | 6046 | 5879 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.10 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.10 | Put | Currency Future | 8045 | 7876 | 8045 | 7876 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 15-March-10 | 7.25 | Call | Currency Future | 3995 | 4165 | 3995 | 4165 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.25 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.25 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.25 | Put | Currency Future | 6025 | 5857 | 6025 | 5857 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.25 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.25 | Put | Currency Future | 8019 | 7849 | 8019 | 7849 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.95 | Call | Currency Future | 3930 | 4095 | 3930 | 4095 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 6.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.95 | Call | Currency Future | 2930 | 3095 | 2930 | 3095 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 7.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.95 | Call | Currency Future | 930 | 1095 | 930 | 1095 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 9.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 16.95 | Put | Currency Future | 6070 | 5905 | 6070 | 5905 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.95 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | € / R On 14-September-09 | 18.95 | Put | Currency Future | 8070 | 7905 | 8070 | 7905 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.15 | Call | Currency Future | 3908 | 4077 | 3908 | 4077 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 7.15 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.15 | Call | Currency Future | 2912 | 3080 | 2912 | 3080 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 8.15 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.15 | Call | Currency Future | 1926 | 2093 | 1926 | 2093 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 9.15 | Put | Currency Future | 20 | 17 | 20 | 17 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.15 | Call | Currency Future | 968 | 1120 | 968 | 1120 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 10.15 | Put | Currency Future | 61 | 45 | 61 | 45 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.15 | Call | Currency Future | 9 | 12 | 9 | 12 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 15.15 | Put | Currency Future | 4103 | 3937 | 4103 | 3937 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.15 | Call | Currency Future | 3 | 4 | 3 | 4 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 17.15 | Put | Currency Future | 6096 | 5929 | 6096 | 5929 | 0.00 |
| 11/09/2009 | € / R On 14-December-09 | 19.15 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | € / R On 14-December-09 | 19.15 | Put | Currency Future | 8094 | 7926 | 8094 | 7926 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.30 | Call | Currency Future | 3945 | 4115 | 3945 | 4115 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 7.30 | Put | Currency Future | 7 | 6 | 7 | 6 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.30 | Call | Currency Future | 2958 | 3127 | 2958 | 3127 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 8.30 | Put | Currency Future | 20 | 18 | 20 | 18 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.30 | Call | Currency Future | 1980 | 2147 | 1980 | 2147 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 9.30 | Put | Currency Future | 42 | 37 | 42 | 37 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.30 | Call | Currency Future | 1093 | 1239 | 1093 | 1239 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 10.30 | Put | Currency Future | 155 | 130 | 155 | 130 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.30 | Call | Currency Future | 156 | 181 | 156 | 181 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 13.30 | Put | Currency Future | 2217 | 2071 | 2217 | 2071 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.30 | Call | Currency Future | 56 | 66 | 56 | 66 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 15.30 | Put | Currency Future | 4118 | 3957 | 4118 | 3957 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.30 | Call | Currency Future | 13 | 16 | 13 | 16 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 17.30 | Put | Currency Future | 6075 | 5906 | 6075 | 5906 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.30 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | € / R On 15-March-10 | 19.30 | Put | Currency Future | 8069 | 7899 | 8069 | 7899 | 0.00 |
| 11/09/2009 | € / R On 14-June-10 | 12.00 | Call | Currency Future | 32 | 63 | 32 | 63 | 0.00 |
| 11/09/2009 | € / R On 14-June-10 | 12.00 | Put | Currency Future | 612 | 467 | 612 | 467 | 0.00 |
| 11/09/2009 | € / R On 14-June-10 | 12.10 | Call | Currency Future | 22 | 45 | 22 | 45 | 0.00 |
| 11/09/2009 | € / R On 14-June-10 | 12.10 | Put | Currency Future | 701 | 548 | 701 | 548 | 0.00 |
| 11/09/2009 | AL13 On 05-November-09 | | | Index Future | 249.7800 | 249.5590 | 249.7760 | 249.5590 | 10.00 |
| 11/09/2009 | ALBI On 04-February-10 | | | Index Future | 307.7600 | 306.8730 | 307.7600 | 306.8730 | 0.00 |
| 11/09/2009 | ALBI On 05-November-09 | | | Index Future | 302.2300 | 301.3590 | 302.2320 | 301.3590 | 774.00 |
| 11/09/2009 | CRD1 On 04-February-10 | | | Index Future | 131.0200 | 130.7890 | 131.0230 | 130.7890 | 0.00 |
| 11/09/2009 | CRD1 On 05-November-09 | | | Index Future | 128.6700 | 128.4390 | 128.6700 | 128.4390 | 2.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | GOVI On 04-February-10 | | | jGovi | 309.4800 | 308.6020 | 309.4790 | 308.6020 | 0.00 |
| 11/09/2009 | GOVI On 05-November-09 | | | jGovi | 303.9200 | 303.0575 | 303.9200 | 303.0575 | 543.00 |
| 11/09/2009 | ILBI On 05-November-09 | | | Index Future | 355.9500 | 362.4050 | 355.9530 | 362.4050 | 3.00 |
| 11/09/2009 | J153 On 31-August-10 | | | jSwap | 7.2900 | 7.3154 | 0.0020 | 0.0018 | 0.00 |
| 11/09/2009 | J157 On 15-September-15 | | | jSwap | 8.3700 | 8.3980 | 0.0458 | 0.0441 | 0.00 |
| 11/09/2009 | J186 On 21-December-26 | | | jSwap | 7.9300 | 7.9550 | 0.0406 | 0.0427 | 0.00 |
| 11/09/2009 | J201 On 22-December-14 | | | jSwap | 8.2200 | 8.2520 | 0.0319 | 0.0333 | 0.00 |
| 11/09/2009 | J203 On 15-September-17 | | | jSwap | 8.4400 | 8.4650 | 0.0588 | 0.0604 | 0.00 |
| 11/09/2009 | J204 On 21-December-18 | | | jSwap | 8.3800 | 8.4100 | 0.0582 | 0.0600 | 0.00 |
| 11/09/2009 | J207 On 15-January-20 | | | jSwap | 8.3700 | 8.4020 | 0.0259 | 0.0281 | 0.00 |
| 11/09/2009 | JBAR On 21-December-05 | | | jBar | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/09/2009 | JFRA On 04-February-10 | | | jFra | 6.8300 | 6.8310 | 0.0167 | 0.0168 | 0.00 |
| 11/09/2009 | JFRA On 06-May-10 | | | jFra | 6.9100 | 6.9280 | 0.0169 | 0.0170 | 0.00 |
| 11/09/2009 | JFRA On 05-August-10 | | | jFra | 7.2200 | 7.2440 | 0.0177 | 0.0177 | 0.00 |
| 11/09/2009 | JFRA On 05-November-09 | | | jFra | 6.8300 | 6.8350 | 0.0168 | 0.0168 | 0.00 |
| 11/09/2009 | JFRA On 04-November-10 | | | jFra | 7.4500 | 7.4630 | 0.0182 | 0.0183 | 0.00 |
| 11/09/2009 | JN02 On 04-February-10 | | | jNote | 7.6000 | 7.6260 | 0.1399 | 0.1403 | 0.00 |
| 11/09/2009 | JN02 On 05-November-09 | | | jNote | 7.4000 | 7.4120 | 0.1363 | 0.1366 | 0.00 |
| 11/09/2009 | JN05 On 04-February-10 | | | jNote | 8.3100 | 8.3510 | 0.3402 | 0.3415 | 0.00 |
| 11/09/2009 | JN05 On 05-November-09 | | | jNote | 8.2000 | 8.2310 | 0.3367 | 0.3378 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | JN10 On 04-February-10 | | | jNote | 8.3700 | 8.4040 | 0.5651 | 0.5665 | 0.00 |
| 11/09/2009 | JN10 On 05-November-09 | | | jNote | 8.3300 | 8.3580 | 0.5641 | 0.5655 | 0.00 |
| 11/09/2009 | JROD On 30-September-09 | | | jRod | 6.9900 | 6.9910 | 0.0020 | 0.0024 | 0.00 |
| 11/09/2009 | JROD On 30-October-09 | | | jRod | 6.9400 | 6.9440 | 0.0021 | 0.0024 | 0.00 |
| 11/09/2009 | JROD On 30-November-09 | | | jRod | 7.0200 | 7.0210 | 0.0019 | 0.0022 | 0.00 |
| 11/09/2009 | JROD On 31-December-09 | | | jRod | 7.1000 | 7.1090 | 0.0040 | 0.0043 | 0.00 |
| 11/09/2009 | OTH1 On 04-February-10 | | | Index Future | 298.2700 | 297.2370 | 298.2740 | 297.2370 | 0.00 |
| 11/09/2009 | OTH1 On 05-November-09 | | | Index Future | 292.9200 | 291.8970 | 292.9170 | 291.8970 | 3.00 |
| 11/09/2009 | R153 On 05-November-09 | | | Bond Future | 7.3400 | 7.3630 | 106.8664 | 106.8449 | 0.00 |
| 11/09/2009 | R153 On 05-November-09 | 6.50 | Call | Option on Bond Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | R153 On 05-November-09 | 6.50 | Put | Option on Bond Future | 675 | 697 | 675 | 697 | 0.00 |
| 11/09/2009 | R155 On 05-November-09 | | | Bond Future | 7.3300 | 7.3800 | 111.9420 | 111.8536 | 0.00 |
| 11/09/2009 | R155 On 05-November-09 | 7.75 | Call | Option on Bond Future | 897 | 835 | 897 | 835 | 0.00 |
| 11/09/2009 | R155 On 05-November-09 | 7.75 | Put | Option on Bond Future | 158 | 184 | 158 | 184 | 0.00 |
| 11/09/2009 | R157 On 04-February-10 | | | Bond Future | 8.1500 | 8.2010 | 129.1427 | 128.8592 | 0.00 |
| 11/09/2009 | R157 On 06-May-10 | | | Bond Future | 8.1900 | 8.2490 | 124.6809 | 124.3947 | 0.00 |
| 11/09/2009 | R157 On 05-August-10 | | | Bond Future | 8.2000 | 8.2640 | 127.1570 | 126.8646 | 0.00 |
| 11/09/2009 | R157 On 05-November-09 | | | Bond Future | 8.0800 | 8.1300 | 126.9309 | 126.6560 | 8560.00 |
| 11/09/2009 | R157 On 04-February-10 | 7.75 | Call | Option on Bond Future | 1327 | 1233 | 1327 | 1233 | 0.00 |
| 11/09/2009 | R157 On 04-February-10 | 7.75 | Put | Option on Bond Future | 3351 | 3541 | 3351 | 3541 | 0.00 |
| 11/09/2009 | R157 On 06-May-10 | 8.50 | Call | Option on Bond Future | 3405 | 3240 | 3405 | 3240 | 0.00 |
| 11/09/2009 | R157 On 06-May-10 | 8.50 | Put | Option on Bond Future | 1911 | 2033 | 1911 | 2033 | 0.00 |
| 11/09/2009 | R157 On 05-August-10 | 8.75 | Call | Option on Bond Future | 4431 | 4250 | 4431 | 4250 | 0.00 |
| 11/09/2009 | R157 On 05-August-10 | 8.75 | Put | Option on Bond Future | 1914 | 2025 | 1914 | 2025 | 0.00 |
| 11/09/2009 | R157 On 05-November-09 | 7.50 | Call | Option on Bond Future | 345 | 304 | 345 | 304 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | R157 On 05-November-09 | 7.50 | Put | Option on Bond Future | 3454 | 3689 | 3454 | 3689 | 0.00 |
| 11/09/2009 | R186 On 04-February-10 | | | Bond Future | 8.6800 | 8.7330 | 117.3842 | 116.8663 | 0.00 |
| 11/09/2009 | R186 On 06-May-10 | | | Bond Future | 8.7100 | 8.7670 | 119.5937 | 119.0626 | 0.00 |
| 11/09/2009 | R186 On 05-August-10 | | | Bond Future | 8.7300 | 8.7860 | 116.7154 | 116.1706 | 0.00 |
| 11/09/2009 | R186 On 05-November-09 | | | Bond Future | 8.6400 | 8.6910 | 120.5293 | 120.0147 | 11394.00 |
| 11/09/2009 | R186 On 04-February-10 | 8.25 | Call | Option on Bond Future | 2487 | 2318 | 2487 | 2318 | 0.00 |
| 11/09/2009 | R186 On 04-February-10 | 8.25 | Put | Option on Bond Future | 6820 | 7169 | 6820 | 7169 | 0.00 |
| 11/09/2009 | R186 On 06-May-10 | 9.00 | Call | Option on Bond Future | 6707 | 6401 | 6707 | 6401 | 0.00 |
| 11/09/2009 | R186 On 06-May-10 | 9.00 | Put | Option on Bond Future | 3966 | 4191 | 3966 | 4191 | 0.00 |
| 11/09/2009 | R186 On 05-August-10 | 9.25 | Call | Option on Bond Future | 8627 | 8284 | 8627 | 8284 | 0.00 |
| 11/09/2009 | R186 On 05-August-10 | 9.25 | Put | Option on Bond Future | 3786 | 3988 | 3786 | 3988 | 0.00 |
| 11/09/2009 | R186 On 05-November-09 | 8.75 | Call | Option on Bond Future | 3172 | 2906 | 3172 | 2906 | 0.00 |
| 11/09/2009 | R186 On 05-November-09 | 8.75 | Put | Option on Bond Future | 2077 | 2326 | 2077 | 2326 | 240.00 |
| 11/09/2009 | R186 On 05-November-09 | 9.00 | Call | Option on Bond Future | 4697 | 4357 | 4697 | 4357 | 0.00 |
| 11/09/2009 | R186 On 05-November-09 | 9.00 | Put | Option on Bond Future | 1193 | 1367 | 1193 | 1367 | 5000.00 |
| 11/09/2009 | R186 On 05-November-09 | 7.50 | Call | Option on Bond Future | 97 | 83 | 97 | 83 | 5000.00 |
| 11/09/2009 | R186 On 05-November-09 | 7.50 | Put | Option on Bond Future | 12277 | 12778 | 12277 | 12778 | 0.00 |
| 11/09/2009 | R186 On 05-November-09 | 7.75 | Call | Option on Bond Future | 248 | 215 | 248 | 215 | 240.00 |
| 11/09/2009 | R186 On 05-November-09 | 7.75 | Put | Option on Bond Future | 9599 | 10081 | 9599 | 10081 | 0.00 |
| 11/09/2009 | R201 On 04-February-10 | | | Bond Future | 8.2000 | 8.2550 | 103.3581 | 103.1344 | 0.00 |
| 11/09/2009 | R201 On 06-May-10 | | | Bond Future | 8.2400 | 8.2990 | 105.3024 | 105.0735 | 0.00 |
| 11/09/2009 | R201 On 05-August-10 | | | Bond Future | 8.2500 | 8.3100 | 103.0167 | 102.7838 | 0.00 |
| 11/09/2009 | R201 On 05-November-09 | | | Bond Future | 8.1400 | 8.1950 | 105.8812 | 105.6600 | 2.00 |
| 11/09/2009 | R201 On 04-February-10 | 7.50 | Call | Option on Bond Future | 632 | 581 | 632 | 581 | 0.00 |
| 11/09/2009 | R201 On 04-February-10 | 7.50 | Put | Option on Bond Future | 3476 | 3649 | 3476 | 3649 | 0.00 |
| 11/09/2009 | R201 On 06-May-10 | 8.50 | Call | Option on Bond Future | 2555 | 2427 | 2555 | 2427 | 0.00 |
| 11/09/2009 | R201 On 06-May-10 | 8.50 | Put | Option on Bond Future | 1564 | 1665 | 1564 | 1665 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | R201 On 05-August-10 | 9.00 | Call | Option on Bond Future | 3840 | 3683 | 3840 | 3683 | 0.00 |
| 11/09/2009 | R201 On 05-August-10 | 9.00 | Put | Option on Bond Future | 1138 | 1213 | 1138 | 1213 | 0.00 |
| 11/09/2009 | R201 On 05-November-09 | 7.50 | Call | Option on Bond Future | 211 | 184 | 211 | 184 | 0.00 |
| 11/09/2009 | R201 On 05-November-09 | 7.50 | Put | Option on Bond Future | 2938 | 3133 | 2938 | 3133 | 0.00 |
| 11/09/2009 | R203 On 04-February-10 | | | Bond Future | 8.6200 | 8.6690 | 101.3329 | 101.0407 | 0.00 |
| 11/09/2009 | R203 On 06-May-10 | | | Bond Future | 8.6600 | 8.7170 | 99.0648 | 98.7644 | 0.00 |
| 11/09/2009 | R203 On 05-August-10 | | | Bond Future | 8.6800 | 8.7410 | 101.0787 | 100.7707 | 0.00 |
| 11/09/2009 | R203 On 05-November-09 | | | Bond Future | 8.5500 | 8.6050 | 99.5516 | 99.2624 | 1570.00 |
| 11/09/2009 | R203 On 04-February-10 | 8.20 | Call | Option on Bond Future | 1687 | 1587 | 1687 | 1587 | 0.00 |
| 11/09/2009 | R203 On 04-February-10 | 8.20 | Put | Option on Bond Future | 3970 | 4162 | 3970 | 4162 | 0.00 |
| 11/09/2009 | R203 On 06-May-10 | 9.00 | Call | Option on Bond Future | 4254 | 4082 | 4254 | 4082 | 0.00 |
| 11/09/2009 | R203 On 06-May-10 | 9.00 | Put | Option on Bond Future | 2479 | 2608 | 2479 | 2608 | 0.00 |
| 11/09/2009 | R203 On 05-August-10 | 9.25 | Call | Option on Bond Future | 5498 | 5310 | 5498 | 5310 | 0.00 |
| 11/09/2009 | R203 On 05-August-10 | 9.25 | Put | Option on Bond Future | 2626 | 2746 | 2626 | 2746 | 0.00 |
| 11/09/2009 | R203 On 05-November-09 | 7.50 | Call | Option on Bond Future | 154 | 137 | 154 | 137 | 0.00 |
| 11/09/2009 | R203 On 05-November-09 | 7.50 | Put | Option on Bond Future | 6250 | 6522 | 6250 | 6522 | 0.00 |
| 11/09/2009 | R204 On 04-February-10 | | | Bond Future | 8.6200 | 8.6850 | 97.2941 | 96.9076 | 0.00 |
| 11/09/2009 | R204 On 06-May-10 | | | Bond Future | 8.6600 | 8.7290 | 99.1233 | 98.7336 | 0.00 |
| 11/09/2009 | R204 On 05-August-10 | | | Bond Future | 8.6800 | 8.7540 | 97.0908 | 96.6923 | 0.00 |
| 11/09/2009 | R204 On 05-November-09 | | | Bond Future | 8.5700 | 8.6290 | 99.5525 | 99.1755 | 2566.00 |
| 11/09/2009 | R204 On 04-February-10 | 8.20 | Call | Option on Bond Future | 1843 | 1709 | 1843 | 1709 | 0.00 |
| 11/09/2009 | R204 On 04-February-10 | 8.20 | Put | Option on Bond Future | 4389 | 4642 | 4389 | 4642 | 0.00 |
| 11/09/2009 | R204 On 06-May-10 | 9.00 | Call | Option on Bond Future | 4676 | 4452 | 4676 | 4452 | 0.00 |
| 11/09/2009 | R204 On 06-May-10 | 9.00 | Put | Option on Bond Future | 2731 | 2896 | 2731 | 2896 | 0.00 |
| 11/09/2009 | R204 On 05-August-10 | 9.25 | Call | Option on Bond Future | 5727 | 5479 | 5727 | 5479 | 0.00 |
| 11/09/2009 | R204 On 05-August-10 | 9.25 | Put | Option on Bond Future | 2564 | 2715 | 2564 | 2715 | 0.00 |
| 11/09/2009 | R204 On 05-November-09 | 7.50 | Call | Option on Bond Future | 160 | 138 | 160 | 138 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | R204 On 05-November-09 | 7.50 | Put | Option on Bond Future | 6957 | 7312 | 6957 | 7312 | 0.00 |
| 11/09/2009 | R206 On 04-February-10 | | | Bond Future | 8.2500 | 8.3020 | 98.0503 | 97.8651 | 0.00 |
| 11/09/2009 | R206 On 06-May-10 | | | Bond Future | 8.3000 | 8.3610 | 99.8931 | 99.7060 | 0.00 |
| 11/09/2009 | R206 On 05-August-10 | | | Bond Future | 8.3200 | 8.3830 | 98.1475 | 97.9572 | 0.00 |
| 11/09/2009 | R206 On 05-November-09 | | | Bond Future | 8.1800 | 8.2310 | 100.0277 | 99.8460 | 1121.00 |
| 11/09/2009 | R206 On 04-February-10 | 7.50 | Call | Option on Bond Future | 511 | 470 | 511 | 470 | 0.00 |
| 11/09/2009 | R206 On 04-February-10 | 7.50 | Put | Option on Bond Future | 2970 | 3114 | 2970 | 3114 | 0.00 |
| 11/09/2009 | R206 On 06-May-10 | 8.75 | Call | Option on Bond Future | 2455 | 2341 | 2455 | 2341 | 0.00 |
| 11/09/2009 | R206 On 06-May-10 | 8.75 | Put | Option on Bond Future | 1085 | 1158 | 1085 | 1158 | 0.00 |
| 11/09/2009 | R206 On 05-August-10 | 9.00 | Call | Option on Bond Future | 2906 | 2781 | 2906 | 2781 | 0.00 |
| 11/09/2009 | R206 On 05-August-10 | 9.00 | Put | Option on Bond Future | 958 | 1024 | 958 | 1024 | 0.00 |
| 11/09/2009 | R206 On 05-November-09 | 7.50 | Call | Option on Bond Future | 164 | 143 | 164 | 143 | 0.00 |
| 11/09/2009 | R206 On 05-November-09 | 7.50 | Put | Option on Bond Future | 2525 | 2686 | 2525 | 2686 | 0.00 |
| 11/09/2009 | R207 On 04-February-10 | | | Bond Future | 8.7700 | 8.8220 | 90.5560 | 90.2328 | 0.00 |
| 11/09/2009 | R207 On 06-May-10 | | | Bond Future | 8.8100 | 8.8700 | 92.2604 | 91.9253 | 0.00 |
| 11/09/2009 | R207 On 05-August-10 | | | Bond Future | 8.8400 | 8.8990 | 90.4880 | 90.1471 | 0.00 |
| 11/09/2009 | R207 On 05-November-09 | | | Bond Future | 8.7200 | 8.7680 | 92.5449 | 92.2217 | 600.00 |
| 11/09/2009 | R207 On 04-February-10 | 8.25 | Call | Option on Bond Future | 1694 | 1593 | 1694 | 1593 | 0.00 |
| 11/09/2009 | R207 On 04-February-10 | 8.25 | Put | Option on Bond Future | 4940 | 5161 | 4940 | 5161 | 0.00 |
| 11/09/2009 | R207 On 06-May-10 | 9.25 | Call | Option on Bond Future | 5201 | 5001 | 5201 | 5001 | 0.00 |
| 11/09/2009 | R207 On 06-May-10 | 9.25 | Put | Option on Bond Future | 2634 | 2769 | 2634 | 2769 | 0.00 |
| 11/09/2009 | R207 On 05-August-10 | 9.50 | Call | Option on Bond Future | 6242 | 6023 | 6242 | 6023 | 0.00 |
| 11/09/2009 | R207 On 05-August-10 | 9.50 | Put | Option on Bond Future | 2465 | 2587 | 2465 | 2587 | 0.00 |
| 11/09/2009 | R207 On 05-November-09 | 7.50 | Call | Option on Bond Future | 104 | 92 | 104 | 92 | 0.00 |
| 11/09/2009 | R207 On 05-November-09 | 7.50 | Put | Option on Bond Future | 8111 | 8422 | 8111 | 8422 | 0.00 |
| 11/09/2009 | R208 On 04-February-10 | | | Bond Future | 8.7800 | 8.8280 | 88.2236 | 87.8882 | 0.00 |
| 11/09/2009 | R208 On 06-May-10 | | | Bond Future | 8.8200 | 8.8700 | 86.4755 | 86.1328 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | R208 On 05-August-10 | | | Bond Future | 8.8400 | 8.8940 | 88.2354 | 87.8853 | 0.00 |
| 11/09/2009 | R208 On 05-November-09 | | | Bond Future | 8.7300 | 8.7770 | 86.6713 | 86.3368 | 5125.00 |
| 11/09/2009 | R208 On 04-February-10 | 8.50 | Call | Option on Bond Future | 2016 | 1888 | 2016 | 1888 | 0.00 |
| 11/09/2009 | R208 On 04-February-10 | 8.50 | Put | Option on Bond Future | 3784 | 3992 | 3784 | 3992 | 0.00 |
| 11/09/2009 | R208 On 06-May-10 | 9.25 | Call | Option on Bond Future | 4979 | 4770 | 4979 | 4770 | 0.00 |
| 11/09/2009 | R208 On 06-May-10 | 9.25 | Put | Option on Bond Future | 2317 | 2451 | 2317 | 2451 | 0.00 |
| 11/09/2009 | R208 On 05-August-10 | 9.50 | Call | Option on Bond Future | 6396 | 6169 | 6396 | 6169 | 0.00 |
| 11/09/2009 | R208 On 05-August-10 | 9.50 | Put | Option on Bond Future | 2436 | 2560 | 2436 | 2560 | 0.00 |
| 11/09/2009 | R208 On 05-November-09 | 7.75 | Call | Option on Bond Future | 136 | 118 | 136 | 118 | 0.00 |
| 11/09/2009 | R208 On 05-November-09 | 7.75 | Put | Option on Bond Future | 6739 | 7056 | 6739 | 7056 | 0.00 |
| 11/09/2009 | R209 On 04-February-10 | | | Bond Future | 8.1900 | 8.2390 | 81.4998 | 81.0386 | 0.00 |
| 11/09/2009 | R209 On 06-May-10 | | | Bond Future | 8.2000 | 8.2530 | 79.8783 | 79.4102 | 0.00 |
| 11/09/2009 | R209 On 05-August-10 | | | Bond Future | 8.2000 | 8.2550 | 81.4995 | 81.0235 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | | | Bond Future | 8.1700 | 8.2170 | 80.0690 | 79.6142 | 3051.00 |
| 11/09/2009 | R209 On 04-February-10 | 7.50 | Call | Option on Bond Future | 1380 | 1272 | 1380 | 1272 | 2500.00 |
| 11/09/2009 | R209 On 04-February-10 | 7.50 | Put | Option on Bond Future | 7902 | 8255 | 7902 | 8255 | 0.00 |
| 11/09/2009 | R209 On 06-May-10 | 8.50 | Call | Option on Bond Future | 5956 | 5680 | 5956 | 5680 | 0.00 |
| 11/09/2009 | R209 On 06-May-10 | 8.50 | Put | Option on Bond Future | 3364 | 3556 | 3364 | 3556 | 0.00 |
| 11/09/2009 | R209 On 05-August-10 | 8.75 | Call | Option on Bond Future | 7997 | 7691 | 7997 | 7691 | 0.00 |
| 11/09/2009 | R209 On 05-August-10 | 8.75 | Put | Option on Bond Future | 3364 | 3534 | 3364 | 3534 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 7.50 | Call | Option on Bond Future | 403 | 352 | 403 | 352 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 7.50 | Put | Option on Bond Future | 6750 | 7153 | 6750 | 7153 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 9.00 | Call | Option on Bond Future | 7214 | 6817 | 7214 | 6817 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 9.00 | Put | Option on Bond Future | 276 | 334 | 276 | 334 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 7.00 | Call | Option on Bond Future | 58 | 50 | 58 | 50 | 5000.00 |
| 11/09/2009 | R209 On 05-November-09 | 7.00 | Put | Option on Bond Future | 11714 | 12160 | 11714 | 12160 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 7.25 | Call | Option on Bond Future | 166 | 143 | 166 | 143 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 7.25 | Put | Option on Bond Future | 9105 | 9536 | 9105 | 9536 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | R209 On 05-November-09 | 9.75 | Call | Option on Bond Future | 12387 | 11940 | 12387 | 11940 | 0.00 |
| 11/09/2009 | R209 On 05-November-09 | 9.75 | Put | Option on Bond Future | 23 | 31 | 23 | 31 | 2970.00 |
| 11/09/2009 | R209 On 04-February-10 | 10.00 | Call | Option on Bond Future | 14068 | 13637 | 14068 | 13637 | 0.00 |
| 11/09/2009 | R209 On 04-February-10 | 10.00 | Put | Option on Bond Future | 246 | 277 | 246 | 277 | 0.00 |
| 11/09/2009 | TRT1 On 04-February-10 | | | Index Future | 305.5700 | 304.7050 | 305.5730 | 304.7050 | 0.00 |
| 11/09/2009 | TRT1 On 05-November-09 | | | Index Future | 300.0900 | 299.2300 | 300.0850 | 299.2300 | 100.00 |
| 11/09/2009 | ZAAD On 15-March-10 | | | Currency Future | 6.5600 | 6.6318 | 6.5580 | 6.6318 | 8.00 |
| 11/09/2009 | ZAAD On 14-September-09 | | | Currency Future | 6.4500 | 6.5184 | 6.4463 | 6.5184 | 241492.00 |
| 11/09/2009 | ZAAD On 14-December-09 | | | Currency Future | 6.5100 | 6.5786 | 6.5053 | 6.5786 | 4115.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.65 | Call | Currency Future | 301 | 334 | 301 | 334 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.65 | Put | Currency Future | 393 | 352 | 393 | 352 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.50 | Call | Currency Future | 18 | 55 | 18 | 55 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.50 | Put | Currency Future | 72 | 36 | 72 | 36 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.60 | Call | Currency Future | 191 | 224 | 191 | 224 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.60 | Put | Currency Future | 286 | 246 | 286 | 246 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.60 | Call | Currency Future | 319 | 356 | 319 | 356 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.60 | Put | Currency Future | 361 | 324 | 361 | 324 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.45 | Call | Currency Future | 35 | 88 | 35 | 88 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.45 | Put | Currency Future | 39 | 20 | 39 | 20 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.55 | Call | Currency Future | 210 | 246 | 210 | 246 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.55 | Put | Currency Future | 255 | 217 | 255 | 217 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.60 | Call | Currency Future | 319 | 356 | 319 | 356 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.60 | Put | Currency Future | 361 | 324 | 361 | 324 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.55 | Call | Currency Future | 210 | 246 | 210 | 246 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.55 | Put | Currency Future | 255 | 217 | 255 | 217 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.55 | Call | Currency Future | 9 | 34 | 9 | 34 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.55 | Put | Currency Future | 113 | 65 | 113 | 65 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 6.70 | Call | Currency Future | 283 | 315 | 283 | 315 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.70 | Put | Currency Future | 425 | 383 | 425 | 383 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.60 | Call | Currency Future | 4 | 20 | 4 | 20 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.60 | Put | Currency Future | 158 | 102 | 158 | 102 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.65 | Call | Currency Future | 174 | 205 | 174 | 205 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.65 | Put | Currency Future | 319 | 276 | 319 | 276 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.55 | Call | Currency Future | 9 | 34 | 9 | 34 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.55 | Put | Currency Future | 113 | 65 | 113 | 65 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.70 | Call | Currency Future | 283 | 315 | 283 | 315 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.70 | Put | Currency Future | 425 | 383 | 425 | 383 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.65 | Call | Currency Future | 174 | 205 | 174 | 205 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.65 | Put | Currency Future | 319 | 276 | 319 | 276 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.80 | Call | Currency Future | 252 | 281 | 252 | 281 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.80 | Put | Currency Future | 494 | 449 | 494 | 449 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.65 | Call | Currency Future | 2 | 12 | 2 | 12 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.65 | Put | Currency Future | 206 | 143 | 206 | 143 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.75 | Call | Currency Future | 144 | 170 | 144 | 170 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.75 | Put | Currency Future | 389 | 341 | 389 | 341 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.75 | Call | Currency Future | 267 | 298 | 267 | 298 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.75 | Put | Currency Future | 459 | 416 | 459 | 416 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.70 | Call | Currency Future | 158 | 187 | 158 | 187 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.70 | Put | Currency Future | 353 | 308 | 353 | 308 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.80 | Call | Currency Future | 252 | 281 | 252 | 281 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.80 | Put | Currency Future | 494 | 449 | 494 | 449 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.70 | Call | Currency Future | 1 | 7 | 1 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.70 | Put | Currency Future | 255 | 188 | 255 | 188 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.90 | Call | Currency Future | 225 | 251 | 225 | 251 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.90 | Put | Currency Future | 567 | 519 | 567 | 519 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.80 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 6.80 | Put | Currency Future | 354 | 284 | 354 | 284 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.85 | Call | Currency Future | 119 | 141 | 119 | 141 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.85 | Put | Currency Future | 463 | 412 | 463 | 412 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.85 | Call | Currency Future | 119 | 141 | 119 | 141 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.85 | Put | Currency Future | 463 | 412 | 463 | 412 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.85 | Call | Currency Future | 238 | 265 | 238 | 265 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.85 | Put | Currency Future | 530 | 484 | 530 | 484 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.75 | Call | Currency Future | 1 | 4 | 1 | 4 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.75 | Put | Currency Future | 304 | 236 | 304 | 236 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.80 | Call | Currency Future | 131 | 155 | 131 | 155 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.80 | Put | Currency Future | 425 | 376 | 425 | 376 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.80 | Call | Currency Future | 131 | 155 | 131 | 155 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.80 | Put | Currency Future | 425 | 376 | 425 | 376 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.95 | Call | Currency Future | 213 | 237 | 213 | 237 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.95 | Put | Currency Future | 605 | 555 | 605 | 555 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.80 | Call | Currency Future | 0 | 2 | 0 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.80 | Put | Currency Future | 354 | 284 | 354 | 284 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.90 | Call | Currency Future | 108 | 128 | 108 | 128 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.90 | Put | Currency Future | 503 | 450 | 503 | 450 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.65 | Call | Currency Future | 2 | 12 | 2 | 12 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.65 | Put | Currency Future | 206 | 143 | 206 | 143 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.55 | Call | Currency Future | 338 | 379 | 338 | 379 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.55 | Put | Currency Future | 330 | 297 | 330 | 297 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.40 | Call | Currency Future | 66 | 129 | 66 | 129 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.40 | Put | Currency Future | 19 | 10 | 19 | 10 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.45 | Call | Currency Future | 258 | 303 | 258 | 303 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.45 | Put | Currency Future | 202 | 174 | 202 | 174 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.50 | Call | Currency Future | 361 | 404 | 361 | 404 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.50 | Put | Currency Future | 303 | 272 | 303 | 272 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 6.40 | Call | Currency Future | 66 | 129 | 66 | 129 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.40 | Put | Currency Future | 19 | 10 | 19 | 10 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.45 | Call | Currency Future | 258 | 303 | 258 | 303 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.45 | Put | Currency Future | 202 | 174 | 202 | 174 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.45 | Call | Currency Future | 386 | 429 | 386 | 429 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.45 | Put | Currency Future | 278 | 247 | 278 | 247 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.30 | Call | Currency Future | 150 | 221 | 150 | 221 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.30 | Put | Currency Future | 4 | 2 | 4 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.40 | Call | Currency Future | 286 | 334 | 286 | 334 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.40 | Put | Currency Future | 181 | 155 | 181 | 155 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.35 | Call | Currency Future | 105 | 174 | 105 | 174 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.35 | Put | Currency Future | 9 | 5 | 9 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.40 | Call | Currency Future | 286 | 334 | 286 | 334 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.40 | Put | Currency Future | 181 | 155 | 181 | 155 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.45 | Call | Currency Future | 35 | 88 | 35 | 88 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.45 | Put | Currency Future | 39 | 20 | 39 | 20 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.50 | Call | Currency Future | 231 | 274 | 231 | 274 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.50 | Put | Currency Future | 225 | 195 | 225 | 195 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.40 | Call | Currency Future | 411 | 456 | 411 | 456 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.40 | Put | Currency Future | 253 | 224 | 253 | 224 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.30 | Call | Currency Future | 150 | 221 | 150 | 221 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.30 | Put | Currency Future | 4 | 2 | 4 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.35 | Call | Currency Future | 317 | 367 | 317 | 367 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.35 | Put | Currency Future | 161 | 138 | 161 | 138 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.60 | Call | Currency Future | 4 | 20 | 4 | 20 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.60 | Put | Currency Future | 158 | 102 | 158 | 102 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.70 | Call | Currency Future | 158 | 187 | 158 | 187 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.70 | Put | Currency Future | 353 | 308 | 353 | 308 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.25 | Call | Currency Future | 198 | 269 | 198 | 269 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 6.25 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.30 | Call | Currency Future | 349 | 401 | 349 | 401 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.30 | Put | Currency Future | 143 | 122 | 143 | 122 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.30 | Call | Currency Future | 349 | 401 | 349 | 401 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.30 | Put | Currency Future | 143 | 122 | 143 | 122 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.20 | Call | Currency Future | 247 | 319 | 247 | 319 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.25 | Call | Currency Future | 382 | 436 | 382 | 436 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.25 | Put | Currency Future | 127 | 108 | 127 | 108 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.70 | Call | Currency Future | 1 | 7 | 1 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.70 | Put | Currency Future | 255 | 188 | 255 | 188 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.90 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.90 | Put | Currency Future | 454 | 382 | 454 | 382 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.90 | Call | Currency Future | 108 | 128 | 108 | 128 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.90 | Put | Currency Future | 503 | 450 | 503 | 450 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.00 | Put | Currency Future | 554 | 482 | 554 | 482 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.90 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.90 | Put | Currency Future | 454 | 382 | 454 | 382 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.85 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.85 | Put | Currency Future | 404 | 333 | 404 | 333 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.95 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.95 | Put | Currency Future | 504 | 432 | 504 | 432 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.05 | Put | Currency Future | 604 | 532 | 604 | 532 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.95 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.95 | Put | Currency Future | 504 | 432 | 504 | 432 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.05 | Put | Currency Future | 604 | 532 | 604 | 532 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 7.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.15 | Put | Currency Future | 704 | 632 | 704 | 632 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.10 | Put | Currency Future | 654 | 582 | 654 | 582 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.10 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.10 | Put | Currency Future | 654 | 582 | 654 | 582 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.20 | Put | Currency Future | 754 | 682 | 754 | 682 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.30 | Put | Currency Future | 854 | 782 | 854 | 782 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.15 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.15 | Put | Currency Future | 704 | 632 | 704 | 632 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.25 | Put | Currency Future | 804 | 732 | 804 | 732 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.30 | Put | Currency Future | 854 | 782 | 854 | 782 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.40 | Put | Currency Future | 954 | 882 | 954 | 882 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.20 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.20 | Put | Currency Future | 754 | 682 | 754 | 682 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.40 | Put | Currency Future | 954 | 882 | 954 | 882 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.50 | Put | Currency Future | 1054 | 982 | 1054 | 982 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.35 | Put | Currency Future | 904 | 832 | 904 | 832 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.45 | Put | Currency Future | 1004 | 932 | 1004 | 932 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 7.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 7.55 | Put | Currency Future | 1104 | 1032 | 1104 | 1032 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.00 | Call | Currency Future | 89 | 106 | 89 | 106 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.00 | Put | Currency Future | 584 | 528 | 584 | 528 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.10 | Call | Currency Future | 74 | 88 | 74 | 88 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.10 | Put | Currency Future | 669 | 610 | 669 | 610 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.20 | Call | Currency Future | 61 | 73 | 61 | 73 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.20 | Put | Currency Future | 756 | 695 | 756 | 695 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.30 | Call | Currency Future | 51 | 61 | 51 | 61 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.30 | Put | Currency Future | 846 | 783 | 846 | 783 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.95 | Call | Currency Future | 98 | 117 | 98 | 117 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.95 | Put | Currency Future | 543 | 488 | 543 | 488 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.05 | Call | Currency Future | 81 | 97 | 81 | 97 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.05 | Put | Currency Future | 626 | 568 | 626 | 568 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.15 | Call | Currency Future | 67 | 81 | 67 | 81 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.15 | Put | Currency Future | 712 | 652 | 712 | 652 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.95 | Call | Currency Future | 98 | 117 | 98 | 117 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.95 | Put | Currency Future | 543 | 488 | 543 | 488 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.15 | Call | Currency Future | 67 | 81 | 67 | 81 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.15 | Put | Currency Future | 712 | 652 | 712 | 652 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.25 | Call | Currency Future | 56 | 67 | 56 | 67 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.25 | Put | Currency Future | 801 | 738 | 801 | 738 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.20 | Call | Currency Future | 247 | 319 | 247 | 319 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.20 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.05 | Call | Currency Future | 81 | 97 | 81 | 97 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 7.05 | Put | Currency Future | 626 | 568 | 626 | 568 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 0.75 | Call | Currency Future | 5696 | 5768 | 5696 | 5768 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 0.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.25 | Call | Currency Future | 4196 | 4268 | 4196 | 4268 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 3.75 | Call | Currency Future | 2696 | 2768 | 2696 | 2768 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.25 | Call | Currency Future | 1196 | 1268 | 1196 | 1268 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.25 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.25 | Put | Currency Future | 1804 | 1732 | 1804 | 1732 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 9.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 9.75 | Put | Currency Future | 3304 | 3232 | 3304 | 3232 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 11.25 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 11.25 | Put | Currency Future | 4804 | 4732 | 4804 | 4732 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.75 | Put | Currency Future | 6304 | 6232 | 6304 | 6232 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 0.85 | Call | Currency Future | 5655 | 5729 | 5655 | 5729 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 0.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.35 | Call | Currency Future | 4155 | 4229 | 4155 | 4229 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.85 | Call | Currency Future | 2655 | 2729 | 2655 | 2729 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.35 | Call | Currency Future | 1164 | 1237 | 1164 | 1237 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.35 | Put | Currency Future | 9 | 8 | 9 | 8 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.35 | Call | Currency Future | 10 | 11 | 10 | 11 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.35 | Put | Currency Future | 1854 | 1783 | 1854 | 1783 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 9.85 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 9.85 | Put | Currency Future | 3347 | 3274 | 3347 | 3274 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 11.35 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 11.35 | Put | Currency Future | 4845 | 4772 | 4845 | 4772 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.85 | Put | Currency Future | 6345 | 6272 | 6345 | 6272 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 0.55 | Call | Currency Future | 5896 | 5968 | 5896 | 5968 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 0.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.05 | Call | Currency Future | 4396 | 4468 | 4396 | 4468 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.55 | Call | Currency Future | 2896 | 2968 | 2896 | 2968 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.05 | Call | Currency Future | 1396 | 1468 | 1396 | 1468 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.05 | Put | Currency Future | 1604 | 1532 | 1604 | 1532 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 9.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 9.55 | Put | Currency Future | 3104 | 3032 | 3104 | 3032 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 11.05 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 11.05 | Put | Currency Future | 4604 | 4532 | 4604 | 4532 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.55 | Put | Currency Future | 6104 | 6032 | 6104 | 6032 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 0.60 | Call | Currency Future | 5905 | 5979 | 5905 | 5979 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 0.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.10 | Call | Currency Future | 4405 | 4479 | 4405 | 4479 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.60 | Call | Currency Future | 2905 | 2979 | 2905 | 2979 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.10 | Call | Currency Future | 1411 | 1483 | 1411 | 1483 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.10 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.10 | Call | Currency Future | 14 | 16 | 14 | 16 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.10 | Put | Currency Future | 1608 | 1538 | 1608 | 1538 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 9.60 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 9.60 | Put | Currency Future | 3097 | 3024 | 3097 | 3024 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 11.10 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 11.10 | Put | Currency Future | 4595 | 4522 | 4595 | 4522 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 12.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.60 | Put | Currency Future | 6095 | 6022 | 6095 | 6022 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 0.50 | Call | Currency Future | 5946 | 6018 | 5946 | 6018 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 0.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.00 | Call | Currency Future | 4446 | 4518 | 4446 | 4518 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.50 | Call | Currency Future | 2946 | 3018 | 2946 | 3018 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.00 | Call | Currency Future | 1446 | 1518 | 1446 | 1518 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.00 | Put | Currency Future | 1554 | 1482 | 1554 | 1482 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 9.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 9.50 | Put | Currency Future | 3054 | 2982 | 3054 | 2982 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 11.00 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 11.00 | Put | Currency Future | 4554 | 4482 | 4554 | 4482 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.50 | Put | Currency Future | 6054 | 5982 | 6054 | 5982 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 0.55 | Call | Currency Future | 5955 | 6029 | 5955 | 6029 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 0.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.05 | Call | Currency Future | 4455 | 4529 | 4455 | 4529 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.55 | Call | Currency Future | 2955 | 3029 | 2955 | 3029 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.05 | Call | Currency Future | 1460 | 1533 | 1460 | 1533 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.05 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.05 | Call | Currency Future | 15 | 18 | 15 | 18 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.05 | Put | Currency Future | 1559 | 1489 | 1559 | 1489 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 9.55 | Call | Currency Future | 2 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 9.55 | Put | Currency Future | 3047 | 2974 | 3047 | 2974 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 11.05 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 11.05 | Put | Currency Future | 4545 | 4472 | 4545 | 4472 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.55 | Put | Currency Future | 6045 | 5972 | 6045 | 5972 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.05 | Call | Currency Future | 396 | 468 | 396 | 468 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.05 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.15 | Call | Currency Future | 296 | 369 | 296 | 369 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.15 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.10 | Call | Currency Future | 491 | 551 | 491 | 551 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.10 | Put | Currency Future | 86 | 72 | 86 | 72 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.20 | Call | Currency Future | 417 | 473 | 417 | 473 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.20 | Put | Currency Future | 112 | 95 | 112 | 95 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.80 | Call | Currency Future | 646 | 718 | 646 | 718 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.90 | Call | Currency Future | 546 | 618 | 546 | 618 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.00 | Call | Currency Future | 446 | 518 | 446 | 518 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.00 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.10 | Call | Currency Future | 346 | 418 | 346 | 418 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.90 | Call | Currency Future | 654 | 719 | 654 | 719 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.90 | Put | Currency Future | 49 | 40 | 49 | 40 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.00 | Call | Currency Future | 571 | 633 | 571 | 633 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.00 | Put | Currency Future | 65 | 54 | 65 | 54 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.85 | Call | Currency Future | 596 | 668 | 596 | 668 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.95 | Call | Currency Future | 496 | 568 | 496 | 568 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 6.15 | Call | Currency Future | 454 | 512 | 454 | 512 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.15 | Put | Currency Future | 98 | 83 | 98 | 83 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.20 | Call | Currency Future | 417 | 473 | 417 | 473 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.20 | Put | Currency Future | 112 | 95 | 112 | 95 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.05 | Call | Currency Future | 530 | 592 | 530 | 592 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.05 | Put | Currency Future | 75 | 63 | 75 | 63 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.10 | Call | Currency Future | 346 | 418 | 346 | 418 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 6.10 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.35 | Call | Currency Future | 317 | 367 | 317 | 367 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 6.35 | Put | Currency Future | 161 | 138 | 161 | 138 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.30 | Call | Currency Future | 466 | 514 | 466 | 514 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.30 | Put | Currency Future | 208 | 182 | 208 | 182 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 7.00 | Call | Currency Future | 201 | 224 | 201 | 224 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 7.00 | Put | Currency Future | 643 | 592 | 643 | 592 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 7.10 | Call | Currency Future | 180 | 201 | 180 | 201 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 7.10 | Put | Currency Future | 722 | 669 | 722 | 669 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.20 | Call | Currency Future | 526 | 577 | 526 | 577 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.20 | Put | Currency Future | 168 | 145 | 168 | 145 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.15 | Call | Currency Future | 558 | 610 | 558 | 610 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.15 | Put | Currency Future | 150 | 128 | 150 | 128 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.25 | Call | Currency Future | 496 | 544 | 496 | 544 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.25 | Put | Currency Future | 188 | 163 | 188 | 163 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.35 | Call | Currency Future | 438 | 484 | 438 | 484 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.35 | Put | Currency Future | 230 | 202 | 230 | 202 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.95 | Call | Currency Future | 496 | 568 | 496 | 568 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.05 | Call | Currency Future | 626 | 680 | 626 | 680 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.05 | Put | Currency Future | 118 | 99 | 118 | 99 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.95 | Call | Currency Future | 612 | 676 | 612 | 676 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 5.95 | Put | Currency Future | 56 | 47 | 56 | 47 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.00 | Call | Currency Future | 662 | 718 | 662 | 718 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.00 | Put | Currency Future | 104 | 86 | 104 | 86 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.10 | Call | Currency Future | 592 | 645 | 592 | 645 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.10 | Put | Currency Future | 134 | 113 | 134 | 113 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.20 | Call | Currency Future | 526 | 577 | 526 | 577 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.20 | Put | Currency Future | 168 | 145 | 168 | 145 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.30 | Call | Currency Future | 466 | 514 | 466 | 514 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 6.30 | Put | Currency Future | 208 | 182 | 208 | 182 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.30 | Call | Currency Future | 4146 | 4218 | 4146 | 4218 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.30 | Call | Currency Future | 3146 | 3218 | 3146 | 3218 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.30 | Call | Currency Future | 2146 | 2218 | 2146 | 2218 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.30 | Call | Currency Future | 1146 | 1218 | 1146 | 1218 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.30 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.30 | Put | Currency Future | 1854 | 1782 | 1854 | 1782 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.30 | Put | Currency Future | 3854 | 3782 | 3854 | 3782 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.30 | Put | Currency Future | 5854 | 5782 | 5854 | 5782 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.30 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.30 | Put | Currency Future | 7854 | 7782 | 7854 | 7782 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.35 | Call | Currency Future | 3155 | 3229 | 3155 | 3229 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.35 | Call | Currency Future | 2156 | 2229 | 2156 | 2229 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.35 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 10.35 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.35 | Put | Currency Future | 3846 | 3773 | 3846 | 3773 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.35 | Put | Currency Future | 5845 | 5772 | 5845 | 5772 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.35 | Put | Currency Future | 7845 | 7772 | 7845 | 7772 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.40 | Call | Currency Future | 4158 | 4232 | 4158 | 4232 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.40 | Call | Currency Future | 3158 | 3232 | 3158 | 3232 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.40 | Call | Currency Future | 2163 | 2236 | 2163 | 2236 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.40 | Put | Currency Future | 5 | 4 | 5 | 4 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.40 | Call | Currency Future | 1178 | 1250 | 1178 | 1250 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.40 | Put | Currency Future | 20 | 18 | 20 | 18 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.40 | Call | Currency Future | 56 | 61 | 56 | 61 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.40 | Put | Currency Future | 1898 | 1829 | 1898 | 1829 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.40 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.40 | Put | Currency Future | 3848 | 3776 | 3848 | 3776 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.40 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.40 | Put | Currency Future | 5844 | 5770 | 5844 | 5770 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.40 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.40 | Put | Currency Future | 7843 | 7769 | 7843 | 7769 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.35 | Call | Currency Future | 4096 | 4168 | 4096 | 4168 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.35 | Call | Currency Future | 3096 | 3168 | 3096 | 3168 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.35 | Call | Currency Future | 2096 | 2168 | 2096 | 2168 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.35 | Call | Currency Future | 1096 | 1168 | 1096 | 1168 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 5.35 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.35 | Put | Currency Future | 1904 | 1832 | 1904 | 1832 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.35 | Put | Currency Future | 3904 | 3832 | 3904 | 3832 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.35 | Put | Currency Future | 5904 | 5832 | 5904 | 5832 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.35 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.35 | Put | Currency Future | 7904 | 7832 | 7904 | 7832 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.45 | Call | Currency Future | 4055 | 4129 | 4055 | 4129 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.45 | Call | Currency Future | 3055 | 3129 | 3055 | 3129 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.45 | Call | Currency Future | 2057 | 2130 | 2057 | 2130 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.45 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.45 | Call | Currency Future | 1067 | 1139 | 1067 | 1139 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.45 | Put | Currency Future | 11 | 10 | 11 | 10 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.45 | Call | Currency Future | 9 | 10 | 9 | 10 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.45 | Put | Currency Future | 1953 | 1881 | 1953 | 1881 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.45 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.45 | Put | Currency Future | 3946 | 3873 | 3946 | 3873 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.45 | Put | Currency Future | 5945 | 5872 | 5945 | 5872 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.45 | Put | Currency Future | 7945 | 7872 | 7945 | 7872 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.50 | Call | Currency Future | 4058 | 4132 | 4058 | 4132 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.50 | Call | Currency Future | 3059 | 3132 | 3059 | 3132 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.50 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 4.50 | Call | Currency Future | 2064 | 2137 | 2064 | 2137 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.50 | Put | Currency Future | 6 | 5 | 6 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.50 | Call | Currency Future | 1081 | 1153 | 1081 | 1153 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.50 | Put | Currency Future | 23 | 21 | 23 | 21 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.50 | Call | Currency Future | 52 | 57 | 52 | 57 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.50 | Put | Currency Future | 1994 | 1925 | 1994 | 1925 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.50 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.50 | Put | Currency Future | 3948 | 3875 | 3948 | 3875 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.50 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.50 | Put | Currency Future | 5944 | 5870 | 5944 | 5870 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.50 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.50 | Put | Currency Future | 7943 | 7869 | 7943 | 7869 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.40 | Call | Currency Future | 4046 | 4118 | 4046 | 4118 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.40 | Call | Currency Future | 3046 | 3118 | 3046 | 3118 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.40 | Call | Currency Future | 2046 | 2118 | 2046 | 2118 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.40 | Call | Currency Future | 1046 | 1118 | 1046 | 1118 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.40 | Put | Currency Future | 1954 | 1882 | 1954 | 1882 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.40 | Put | Currency Future | 3954 | 3882 | 3954 | 3882 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.40 | Put | Currency Future | 5954 | 5882 | 5954 | 5882 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.40 | Put | Currency Future | 7954 | 7882 | 7954 | 7882 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.55 | Call | Currency Future | 4008 | 4082 | 4008 | 4082 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 2.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.55 | Call | Currency Future | 3009 | 3083 | 3009 | 3083 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.55 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.55 | Call | Currency Future | 2014 | 2088 | 2014 | 2088 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.55 | Put | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.55 | Call | Currency Future | 1033 | 1104 | 1033 | 1104 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.55 | Put | Currency Future | 25 | 23 | 25 | 23 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.55 | Call | Currency Future | 50 | 55 | 50 | 55 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.55 | Put | Currency Future | 2042 | 1973 | 2042 | 1973 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.55 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.55 | Put | Currency Future | 3997 | 3924 | 3997 | 3924 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.55 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.55 | Put | Currency Future | 5994 | 5920 | 5994 | 5920 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.55 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.55 | Put | Currency Future | 7993 | 7919 | 7993 | 7919 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.45 | Call | Currency Future | 3996 | 4068 | 3996 | 4068 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.45 | Call | Currency Future | 2996 | 3068 | 2996 | 3068 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.45 | Call | Currency Future | 1996 | 2068 | 1996 | 2068 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.45 | Call | Currency Future | 996 | 1068 | 996 | 1068 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.45 | Put | Currency Future | 2004 | 1932 | 2004 | 1932 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.45 | Put | Currency Future | 4004 | 3932 | 4004 | 3932 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.45 | Put | Currency Future | 6004 | 5932 | 6004 | 5932 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 14.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.45 | Put | Currency Future | 8004 | 7932 | 8004 | 7932 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.50 | Call | Currency Future | 4005 | 4079 | 4005 | 4079 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.50 | Call | Currency Future | 3005 | 3079 | 3005 | 3079 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.50 | Call | Currency Future | 2007 | 2080 | 2007 | 2080 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.50 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.50 | Call | Currency Future | 1018 | 1090 | 1018 | 1090 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.50 | Put | Currency Future | 13 | 11 | 13 | 11 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.50 | Call | Currency Future | 8 | 9 | 8 | 9 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.50 | Put | Currency Future | 2003 | 1931 | 2003 | 1931 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.50 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.50 | Put | Currency Future | 3996 | 3923 | 3996 | 3923 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.50 | Put | Currency Future | 5995 | 5922 | 5995 | 5922 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.50 | Put | Currency Future | 7995 | 7922 | 7995 | 7922 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.45 | Put | Currency Future | 4004 | 3932 | 4004 | 3932 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.45 | Put | Currency Future | 6004 | 5932 | 6004 | 5932 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.45 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.45 | Put | Currency Future | 8004 | 7932 | 8004 | 7932 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.60 | Call | Currency Future | 3958 | 4032 | 3958 | 4032 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.60 | Call | Currency Future | 2959 | 3033 | 2959 | 3033 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.60 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.60 | Call | Currency Future | 1964 | 2038 | 1964 | 2038 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 4.60 | Put | Currency Future | 6 | 6 | 6 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.60 | Call | Currency Future | 988 | 1056 | 988 | 1056 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.60 | Put | Currency Future | 30 | 24 | 30 | 24 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.60 | Call | Currency Future | 48 | 53 | 48 | 53 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.60 | Put | Currency Future | 2090 | 2022 | 2090 | 2022 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.60 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.60 | Put | Currency Future | 4047 | 3974 | 4047 | 3974 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.60 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.60 | Put | Currency Future | 6044 | 5970 | 6044 | 5970 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.60 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.60 | Put | Currency Future | 8043 | 7969 | 8043 | 7969 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.60 | Call | Currency Future | 988 | 1056 | 988 | 1056 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.60 | Put | Currency Future | 30 | 24 | 30 | 24 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.50 | Call | Currency Future | 3946 | 4018 | 3946 | 4018 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.50 | Call | Currency Future | 1946 | 2018 | 1946 | 2018 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.50 | Call | Currency Future | 946 | 1018 | 946 | 1018 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.50 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.50 | Put | Currency Future | 2054 | 1982 | 2054 | 1982 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.50 | Put | Currency Future | 4054 | 3982 | 4054 | 3982 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.50 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.50 | Put | Currency Future | 8054 | 7982 | 8054 | 7982 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.55 | Call | Currency Future | 3955 | 4029 | 3955 | 4029 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.55 | Call | Currency Future | 1957 | 2030 | 1957 | 2030 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.55 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 5.55 | Call | Currency Future | 971 | 1041 | 971 | 1041 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.55 | Put | Currency Future | 15 | 13 | 15 | 13 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.55 | Call | Currency Future | 7 | 9 | 7 | 9 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.55 | Put | Currency Future | 2052 | 1980 | 2052 | 1980 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.55 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.55 | Put | Currency Future | 4046 | 3973 | 4046 | 3973 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.55 | Put | Currency Future | 8045 | 7972 | 8045 | 7972 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.55 | Call | Currency Future | 3896 | 3968 | 3896 | 3968 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.55 | Call | Currency Future | 1896 | 1968 | 1896 | 1968 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.55 | Call | Currency Future | 896 | 968 | 896 | 968 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.55 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.55 | Put | Currency Future | 2104 | 2032 | 2104 | 2032 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.55 | Put | Currency Future | 4104 | 4032 | 4104 | 4032 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.55 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.55 | Put | Currency Future | 8104 | 8032 | 8104 | 8032 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.60 | Call | Currency Future | 3905 | 3979 | 3905 | 3979 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.60 | Call | Currency Future | 1907 | 1980 | 1907 | 1980 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.60 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.60 | Call | Currency Future | 924 | 994 | 924 | 994 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.60 | Put | Currency Future | 18 | 15 | 18 | 15 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.60 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.60 | Put | Currency Future | 2102 | 2030 | 2102 | 2030 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.60 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 10.60 | Put | Currency Future | 4096 | 4023 | 4096 | 4023 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.60 | Put | Currency Future | 8095 | 8022 | 8095 | 8022 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.70 | Call | Currency Future | 3858 | 3932 | 3858 | 3932 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.70 | Call | Currency Future | 2859 | 2933 | 2859 | 2933 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.70 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.70 | Call | Currency Future | 1865 | 1939 | 1865 | 1939 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.70 | Put | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.70 | Call | Currency Future | 900 | 964 | 900 | 964 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.70 | Put | Currency Future | 42 | 32 | 42 | 32 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.70 | Call | Currency Future | 42 | 49 | 42 | 49 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.70 | Put | Currency Future | 2184 | 2117 | 2184 | 2117 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.70 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.70 | Put | Currency Future | 4147 | 4074 | 4147 | 4074 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.70 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.70 | Put | Currency Future | 6144 | 6070 | 6144 | 6070 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.70 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.70 | Put | Currency Future | 8143 | 8069 | 8143 | 8069 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.60 | Call | Currency Future | 3846 | 3918 | 3846 | 3918 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.60 | Call | Currency Future | 2846 | 2918 | 2846 | 2918 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.60 | Call | Currency Future | 1846 | 1918 | 1846 | 1918 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.60 | Call | Currency Future | 846 | 918 | 846 | 918 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.60 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.60 | Put | Currency Future | 2154 | 2082 | 2154 | 2082 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 10.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.60 | Put | Currency Future | 4154 | 4082 | 4154 | 4082 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.60 | Put | Currency Future | 6154 | 6082 | 6154 | 6082 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.60 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.60 | Put | Currency Future | 8154 | 8082 | 8154 | 8082 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.65 | Call | Currency Future | 3855 | 3929 | 3855 | 3929 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.65 | Call | Currency Future | 2855 | 2929 | 2855 | 2929 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.65 | Call | Currency Future | 1857 | 1930 | 1857 | 1930 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.65 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.65 | Call | Currency Future | 877 | 946 | 877 | 946 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.65 | Put | Currency Future | 22 | 18 | 22 | 18 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.65 | Call | Currency Future | 7 | 8 | 7 | 8 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.65 | Put | Currency Future | 2151 | 2079 | 2151 | 2079 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.65 | Put | Currency Future | 4146 | 4073 | 4146 | 4073 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.65 | Put | Currency Future | 6145 | 6072 | 6145 | 6072 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.65 | Put | Currency Future | 8145 | 8072 | 8145 | 8072 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.65 | Call | Currency Future | 3908 | 3982 | 3908 | 3982 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.65 | Call | Currency Future | 2909 | 2983 | 2909 | 2983 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.65 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.65 | Call | Currency Future | 1915 | 1989 | 1915 | 1989 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.65 | Put | Currency Future | 7 | 7 | 7 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.65 | Call | Currency Future | 944 | 1008 | 944 | 1008 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 5.65 | Put | Currency Future | 36 | 26 | 36 | 26 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.65 | Call | Currency Future | 45 | 52 | 45 | 52 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.65 | Put | Currency Future | 2137 | 2070 | 2137 | 2070 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.65 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.65 | Put | Currency Future | 4097 | 4024 | 4097 | 4024 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.65 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.65 | Put | Currency Future | 6094 | 6020 | 6094 | 6020 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.65 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.65 | Put | Currency Future | 8093 | 8019 | 8093 | 8019 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.40 | Call | Currency Future | 4105 | 4179 | 4105 | 4179 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.40 | Call | Currency Future | 3105 | 3179 | 3105 | 3179 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.40 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.40 | Call | Currency Future | 2106 | 2179 | 2106 | 2179 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.40 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.40 | Call | Currency Future | 1116 | 1188 | 1116 | 1188 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.40 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.40 | Call | Currency Future | 9 | 11 | 9 | 11 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.40 | Put | Currency Future | 1904 | 1832 | 1904 | 1832 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.40 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.40 | Put | Currency Future | 3896 | 3823 | 3896 | 3823 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.40 | Put | Currency Future | 5895 | 5822 | 5895 | 5822 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.40 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.40 | Put | Currency Future | 7895 | 7822 | 7895 | 7822 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.45 | Call | Currency Future | 4108 | 4182 | 4108 | 4182 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.45 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.45 | Call | Currency Future | 3108 | 3182 | 3108 | 3182 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.45 | Put | Currency Future | 0 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 4.45 | Call | Currency Future | 2113 | 2187 | 2113 | 2187 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.45 | Put | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.45 | Call | Currency Future | 1129 | 1202 | 1129 | 1202 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.45 | Put | Currency Future | 21 | 20 | 21 | 20 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.45 | Call | Currency Future | 54 | 59 | 54 | 59 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.45 | Put | Currency Future | 1946 | 1877 | 1946 | 1877 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.45 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.45 | Put | Currency Future | 3898 | 3825 | 3898 | 3825 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.45 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.45 | Put | Currency Future | 5894 | 5820 | 5894 | 5820 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.45 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.45 | Put | Currency Future | 7893 | 7819 | 7893 | 7819 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.70 | Call | Currency Future | 3805 | 3879 | 3805 | 3879 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.70 | Call | Currency Future | 2805 | 2879 | 2805 | 2879 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.70 | Call | Currency Future | 1808 | 1881 | 1808 | 1881 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.70 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.70 | Call | Currency Future | 831 | 900 | 831 | 900 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.70 | Put | Currency Future | 26 | 21 | 26 | 21 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.70 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.70 | Put | Currency Future | 2201 | 2129 | 2201 | 2129 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.70 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.70 | Put | Currency Future | 4196 | 4123 | 4196 | 4123 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.70 | Put | Currency Future | 6195 | 6122 | 6195 | 6122 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.70 | Put | Currency Future | 8195 | 8122 | 8195 | 8122 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.75 | Call | Currency Future | 3808 | 3882 | 3808 | 3882 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 2.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.75 | Call | Currency Future | 2809 | 2883 | 2809 | 2883 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.75 | Put | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.75 | Call | Currency Future | 1816 | 1890 | 1816 | 1890 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.75 | Put | Currency Future | 8 | 8 | 8 | 8 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.75 | Call | Currency Future | 858 | 920 | 858 | 920 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.75 | Put | Currency Future | 50 | 38 | 50 | 38 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.75 | Call | Currency Future | 40 | 46 | 40 | 46 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.75 | Put | Currency Future | 2232 | 2164 | 2232 | 2164 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.75 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.75 | Put | Currency Future | 4197 | 4123 | 4197 | 4123 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.75 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.75 | Put | Currency Future | 6194 | 6120 | 6194 | 6120 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.75 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.75 | Put | Currency Future | 8193 | 8119 | 8193 | 8119 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.70 | Call | Currency Future | 3746 | 3818 | 3746 | 3818 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.70 | Call | Currency Future | 2746 | 2818 | 2746 | 2818 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.70 | Call | Currency Future | 1746 | 1818 | 1746 | 1818 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.70 | Call | Currency Future | 746 | 818 | 746 | 818 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.70 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.70 | Put | Currency Future | 2254 | 2182 | 2254 | 2182 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.70 | Put | Currency Future | 4254 | 4182 | 4254 | 4182 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.70 | Put | Currency Future | 6254 | 6182 | 6254 | 6182 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 14.70 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.70 | Put | Currency Future | 8254 | 8182 | 8254 | 8182 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.75 | Call | Currency Future | 3755 | 3829 | 3755 | 3829 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.75 | Call | Currency Future | 2755 | 2829 | 2755 | 2829 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.75 | Call | Currency Future | 1758 | 1831 | 1758 | 1831 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.75 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.75 | Call | Currency Future | 786 | 854 | 786 | 854 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.75 | Put | Currency Future | 30 | 25 | 30 | 25 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.75 | Call | Currency Future | 6 | 7 | 6 | 7 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.75 | Put | Currency Future | 2250 | 2178 | 2250 | 2178 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.75 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.75 | Put | Currency Future | 4246 | 4173 | 4246 | 4173 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.75 | Put | Currency Future | 6245 | 6172 | 6245 | 6172 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.75 | Put | Currency Future | 8245 | 8172 | 8245 | 8172 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.85 | Call | Currency Future | 3708 | 3782 | 3708 | 3782 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.85 | Call | Currency Future | 2710 | 2783 | 2710 | 2783 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.85 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.85 | Call | Currency Future | 1717 | 1791 | 1717 | 1791 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.85 | Put | Currency Future | 9 | 9 | 9 | 9 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.85 | Call | Currency Future | 776 | 836 | 776 | 836 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.85 | Put | Currency Future | 68 | 54 | 68 | 54 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.85 | Call | Currency Future | 36 | 41 | 36 | 41 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.85 | Put | Currency Future | 2328 | 2259 | 2328 | 2259 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.85 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 10.85 | Put | Currency Future | 4296 | 4223 | 4296 | 4223 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.85 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.85 | Put | Currency Future | 6294 | 6220 | 6294 | 6220 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.85 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.85 | Put | Currency Future | 8293 | 8219 | 8293 | 8219 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.80 | Call | Currency Future | 3646 | 3718 | 3646 | 3718 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.80 | Call | Currency Future | 2646 | 2718 | 2646 | 2718 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.80 | Call | Currency Future | 1646 | 1718 | 1646 | 1718 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.80 | Put | Currency Future | 2354 | 2282 | 2354 | 2282 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.80 | Put | Currency Future | 4354 | 4282 | 4354 | 4282 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.80 | Put | Currency Future | 6354 | 6282 | 6354 | 6282 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.80 | Put | Currency Future | 8354 | 8282 | 8354 | 8282 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.90 | Call | Currency Future | 3605 | 3679 | 3605 | 3679 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.90 | Call | Currency Future | 2605 | 2679 | 2605 | 2679 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.90 | Call | Currency Future | 1609 | 1682 | 1609 | 1682 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.90 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.90 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.90 | Put | Currency Future | 2399 | 2327 | 2399 | 2327 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.90 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.90 | Put | Currency Future | 4396 | 4322 | 4396 | 4322 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 12.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.90 | Put | Currency Future | 6395 | 6322 | 6395 | 6322 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.90 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.90 | Put | Currency Future | 8395 | 8322 | 8395 | 8322 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.95 | Call | Currency Future | 3608 | 3682 | 3608 | 3682 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.95 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.95 | Call | Currency Future | 2610 | 2684 | 2610 | 2684 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.95 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.95 | Call | Currency Future | 1618 | 1692 | 1618 | 1692 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.95 | Put | Currency Future | 10 | 10 | 10 | 10 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.95 | Call | Currency Future | 699 | 756 | 699 | 756 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.95 | Put | Currency Future | 91 | 74 | 91 | 74 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.95 | Call | Currency Future | 32 | 37 | 32 | 37 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.95 | Put | Currency Future | 2424 | 2355 | 2424 | 2355 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.95 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.95 | Put | Currency Future | 4396 | 4323 | 4396 | 4323 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.95 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.95 | Put | Currency Future | 6393 | 6320 | 6393 | 6320 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.95 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.95 | Put | Currency Future | 8392 | 8319 | 8392 | 8319 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.75 | Call | Currency Future | 3696 | 3768 | 3696 | 3768 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.75 | Call | Currency Future | 1696 | 1768 | 1696 | 1768 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.75 | Call | Currency Future | 696 | 768 | 696 | 768 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.75 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.75 | Put | Currency Future | 2304 | 2232 | 2304 | 2232 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-September-09 | 10.75 | Put | Currency Future | 4304 | 4232 | 4304 | 4232 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.75 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.75 | Put | Currency Future | 8304 | 8232 | 8304 | 8232 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.80 | Call | Currency Future | 3705 | 3779 | 3705 | 3779 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.80 | Call | Currency Future | 2705 | 2779 | 2705 | 2779 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 3.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.80 | Call | Currency Future | 1708 | 1781 | 1708 | 1781 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.80 | Put | Currency Future | 3 | 2 | 3 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.80 | Call | Currency Future | 741 | 808 | 741 | 808 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.80 | Put | Currency Future | 36 | 29 | 36 | 29 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.80 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.80 | Put | Currency Future | 2300 | 2228 | 2300 | 2228 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.80 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.80 | Put | Currency Future | 4296 | 4222 | 4296 | 4222 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 12.80 | Put | Currency Future | 6295 | 6222 | 6295 | 6222 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.80 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.80 | Put | Currency Future | 8295 | 8222 | 8295 | 8222 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.85 | Call | Currency Future | 3655 | 3729 | 3655 | 3729 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 2.85 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.85 | Call | Currency Future | 1658 | 1731 | 1658 | 1731 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 4.85 | Put | Currency Future | 3 | 3 | 3 | 3 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.85 | Call | Currency Future | 697 | 763 | 697 | 763 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 5.85 | Put | Currency Future | 42 | 35 | 42 | 35 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.85 | Call | Currency Future | 5 | 6 | 5 | 6 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 8.85 | Put | Currency Future | 2350 | 2277 | 2350 | 2277 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.85 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 10.85 | Put | Currency Future | 4346 | 4272 | 4346 | 4272 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 14-December-09 | 14.85 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-December-09 | 14.85 | Put | Currency Future | 8345 | 8272 | 8345 | 8272 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.90 | Call | Currency Future | 3658 | 3732 | 3658 | 3732 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.90 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.90 | Call | Currency Future | 2660 | 2734 | 2660 | 2734 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.90 | Put | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.90 | Call | Currency Future | 1668 | 1741 | 1668 | 1741 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.90 | Put | Currency Future | 10 | 9 | 10 | 9 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.90 | Call | Currency Future | 737 | 795 | 737 | 795 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.90 | Put | Currency Future | 79 | 64 | 79 | 64 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.90 | Call | Currency Future | 34 | 39 | 34 | 39 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.90 | Put | Currency Future | 2376 | 2307 | 2376 | 2307 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.90 | Call | Currency Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.90 | Put | Currency Future | 4346 | 4273 | 4346 | 4273 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.90 | Call | Currency Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.90 | Put | Currency Future | 6343 | 6270 | 6343 | 6270 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.90 | Call | Currency Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.90 | Put | Currency Future | 8342 | 8269 | 8342 | 8269 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.80 | Call | Currency Future | 3758 | 3832 | 3758 | 3832 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 2.80 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.80 | Call | Currency Future | 2760 | 2833 | 2760 | 2833 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 3.80 | Put | Currency Future | 2 | 1 | 2 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.80 | Call | Currency Future | 1767 | 1840 | 1767 | 1840 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 4.80 | Put | Currency Future | 9 | 8 | 9 | 8 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.80 | Call | Currency Future | 817 | 878 | 817 | 878 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 5.80 | Put | Currency Future | 59 | 46 | 59 | 46 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.80 | Call | Currency Future | 38 | 44 | 38 | 44 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 8.80 | Put | Currency Future | 2280 | 2212 | 2280 | 2212 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 10.80 | Call | Currency Future | 5 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2009 | ZAAD On 15-March-10 | 10.80 | Put | Currency Future | 4247 | 4173 | 4247 | 4173 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.80 | Call | Currency Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 12.80 | Put | Currency Future | 6244 | 6170 | 6244 | 6170 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.80 | Call | Currency Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/09/2009 | ZAAD On 15-March-10 | 14.80 | Put | Currency Future | 8243 | 8169 | 8243 | 8169 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.65 | Call | Currency Future | 3796 | 3868 | 3796 | 3868 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 2.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.65 | Call | Currency Future | 2796 | 2868 | 2796 | 2868 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 3.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.65 | Call | Currency Future | 1796 | 1868 | 1796 | 1868 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 4.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.65 | Call | Currency Future | 796 | 868 | 796 | 868 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 5.65 | Put | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 8.65 | Put | Currency Future | 2204 | 2132 | 2204 | 2132 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 10.65 | Put | Currency Future | 4204 | 4132 | 4204 | 4132 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 12.65 | Put | Currency Future | 6204 | 6132 | 6204 | 6132 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.65 | Call | Currency Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2009 | ZAAD On 14-September-09 | 14.65 | Put | Currency Future | 8204 | 8132 | 8204 | 8132 | 0.00 |