



Currency Derivatives Daily MTM Report

Daily summary for: 24/03/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.47730 | 7.44290 | | | 67,250,836.20 | 8,994 | 264,590 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.60470 | 7.56890 | | | 790,888.80 | 104 | 10,273 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.73280 | 7.69600 | | | 154,656.00 | 20 | 5,665 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.85750 | 7.82070 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | 68,196,381.00 | 9,118 | 280,528 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 31.00000 | 32,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 988.00000 | 955,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 8,707.00000 | 8,673,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 36.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 6,707.00000 | 6,673,000 | 36.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Call | | 3,293.00000 | 3,327,000 | 27.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 27.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 8,757.00000 | 8,723,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 36.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 6,757.00000 | 6,723,000 | 36.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Call | | 3,243.00000 | 3,277,000 | 26.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 26.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 8,857.00000 | 8,823,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 9,157.00000 | 9,123,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 9,357.00000 | 9,323,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 38.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 7,357.00000 | 7,323,000 | 38.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 25.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 3,357.00000 | 3,323,000 | 25.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 9,307.00000 | 9,273,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 37.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 7,307.00000 | 7,273,000 | 37.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 25.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 3,307.00000 | 3,273,000 | 25.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 1,694.00000 | 1,728,000 | 20.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 1.00000 | 1,000 | 20.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 2,693.00000 | 2,727,000 | 24.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 24.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 9,257.00000 | 9,223,000 | 39.77 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Call | | 0.00000 | 0,000 | 37.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 7,257.00000 | 7,223,000 | 37.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 9,057.00000 | 9,023,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 9,107.00000 | 9,073,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 9,007.00000 | 8,973,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 37.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Put | | 7,007.00000 | 6,973,000 | 37.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 206.00000 | 218,000 | 14.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 213.00000 | 191,000 | 14.47 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Call | | 998.00000 | 1,032,000 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Put | | 5.00000 | 5,000 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Call | | 1,993.00000 | 2,028,000 | 22.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Put | | 0.00000 | 1,000 | 22.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Call | | 2,993.00000 | 3,027,000 | 25.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 25.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 8,907.00000 | 8,873,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 6,907.00000 | 6,873,000 | 36.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Call | | 1,097.00000 | 1,131,000 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Put | | 4.00000 | 4,000 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.35 | Call | | 2,093.00000 | 2,128,000 | 23.10 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.35 | Put | | 0.00000 | 1,000 | 23.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Call | | 3,093.00000 | 3,127,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 8,807.00000 | 8,773,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Call | | 320.00000 | 339,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Put | | 127.00000 | 112,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Call | | 1,196.00000 | 1,230,000 | 17.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Put | | 3.00000 | 3,000 | 17.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Call | | 3,193.00000 | 3,227,000 | 26.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 26.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 36.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 6,857.00000 | 6,823,000 | 36.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 32.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 5,357.00000 | 5,323,000 | 32.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 37.00000 | 38,000 | 18.35 | 0.00 | 0 | 140 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 894.00000 | 861,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 289.00000 | 306,000 | 14.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 146.00000 | 129,000 | 14.68 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Call | | 1,146.00000 | 1,180,000 | 16.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Put | | 3.00000 | 3,000 | 16.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Call | | 2,143.00000 | 2,177,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Put | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Call | | 3,143.00000 | 3,177,000 | 26.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 26.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 28.00000 | 29,000 | 19.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 1,035.00000 | 1,002,000 | 19.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 17.00000 | 17,000 | 20.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1,324.00000 | 1,290,000 | 20.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 37.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 7,157.00000 | 7,123,000 | 37.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 37.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 7,107.00000 | 7,073,000 | 37.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 0.00000 | 0,000 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 4,107.00000 | 4,073,000 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 37.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 7,057.00000 | 7,023,000 | 37.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 18.00000 | 19,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 1,275.00000 | 1,242,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Call | | 761.00000 | 793,000 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Put | | 18.00000 | 16,000 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Call | | 1,744.00000 | 1,778,000 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Put | | 1.00000 | 1,000 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Call | | 2,743.00000 | 2,777,000 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 26.00000 | 26,000 | 19.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 1,083.00000 | 1,049,000 | 19.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 186.00000 | 197,000 | 14.70 | 0.00 | 0 | 600 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 243.00000 | 220,000 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Call | | 1,943.00000 | 1,978,000 | 22.50 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Put | | 0.00000 | 1,000 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Call | | 2,943.00000 | 2,977,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 32.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 5,607.00000 | 5,573,000 | 32.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 29.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 4,607.00000 | 4,573,000 | 29.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 3,607.00000 | 3,573,000 | 26.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 23.00000 | 24,000 | 19.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,130.00000 | 1,097,000 | 19.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 168.00000 | 178,000 | 14.93 | 0.00 | 0 | 1,430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 275.00000 | 251,000 | 14.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 902.00000 | 935,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Put | | 9.00000 | 8,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Call | | 1,893.00000 | 1,928,000 | 22.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Put | | 0.00000 | 1,000 | 22.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Call | | 2,893.00000 | 2,927,000 | 25.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 25.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 33.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 5,657.00000 | 5,623,000 | 33.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 29.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 4,657.00000 | 4,623,000 | 29.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 26.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 3,657.00000 | 3,623,000 | 26.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 21.00000 | 22,000 | 19.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,178.00000 | 1,145,000 | 19.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 854.00000 | 887,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 11.00000 | 10,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 1,843.00000 | 1,878,000 | 21.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 0.00000 | 1,000 | 21.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 2,843.00000 | 2,877,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 33.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 5,707.00000 | 5,673,000 | 33.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 26.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 3,707.00000 | 3,673,000 | 26.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 20.00000 | 20,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1,227.00000 | 1,193,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Call | | 807.00000 | 840,000 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Put | | 14.00000 | 13,000 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Call | | 1,794.00000 | 1,828,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Put | | 1.00000 | 1,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Call | | 2,793.00000 | 2,827,000 | 24.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 24.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 33.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 5,857.00000 | 5,823,000 | 33.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 0.00000 | 0,000 | 30.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 4,857.00000 | 4,823,000 | 30.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 0.00000 | 0,000 | 26.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 3,857.00000 | 3,823,000 | 26.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 15.00000 | 16,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 1,372.00000 | 1,339,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 100.00000 | 105,000 | 16.07 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 457.00000 | 428,000 | 16.07 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Call | | 670.00000 | 701,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Put | | 27.00000 | 24,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Call | | 1,644.00000 | 1,678,000 | 20.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Put | | 1.00000 | 1,000 | 20.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Call | | 2,643.00000 | 2,677,000 | 24.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 24.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 91.00000 | 95,000 | 16.30 | 0.00 | 0 | 450 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 498.00000 | 468,000 | 16.30 | 0.00 | 0 | 430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Call | | 626.00000 | 656,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Put | | 33.00000 | 29,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Call | | 1,594.00000 | 1,628,000 | 20.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Put | | 1.00000 | 1,000 | 20.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Call | | 2,593.00000 | 2,627,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 34.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 5,957.00000 | 5,923,000 | 34.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 0.00000 | 0,000 | 26.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 3,957.00000 | 3,923,000 | 26.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 13.00000 | 13,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 1,470.00000 | 1,436,000 | 21.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 82.00000 | 86,000 | 16.53 | 0.00 | 0 | 55 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 539.00000 | 509,000 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 583.00000 | 612,000 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 40.00000 | 35,000 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Call | | 1,544.00000 | 1,578,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Put | | 1.00000 | 1,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Call | | 2,543.00000 | 2,577,000 | 24.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 24.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 34.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 6,057.00000 | 6,023,000 | 34.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 27.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 4,057.00000 | 4,023,000 | 27.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 35.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 6,257.00000 | 6,223,000 | 35.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 31.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 5,257.00000 | 5,223,000 | 31.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 0.00000 | 0,000 | 27.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 4,257.00000 | 4,223,000 | 27.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 1.00000 | 1,000 | 25.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 3,258.00000 | 3,224,000 | 25.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 34.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 6,207.00000 | 6,173,000 | 34.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 31.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 5,207.00000 | 5,173,000 | 31.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 0.00000 | 0,000 | 27.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 4,207.00000 | 4,173,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Call | | 387.00000 | 409,000 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Put | | 94.00000 | 82,000 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Call | | 1,295.00000 | 1,329,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Put | | 2.00000 | 2,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Call | | 2,293.00000 | 2,327,000 | 23.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 23.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 34.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 6,157.00000 | 6,123,000 | 34.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 0.00000 | 0,000 | 27.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 4,157.00000 | 4,123,000 | 27.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 1.00000 | 1,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 3,158.00000 | 3,124,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 10.00000 | 10,000 | 22.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 1,667.00000 | 1,633,000 | 22.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Call | | 55.00000 | 57,000 | 17.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Put | | 712.00000 | 680,000 | 17.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Call | | 423.00000 | 447,000 | 14.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Put | | 80.00000 | 70,000 | 14.95 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Call | | 1,345.00000 | 1,379,000 | 18.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Put | | 2.00000 | 2,000 | 18.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Call | | 2,343.00000 | 2,377,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 34.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 6,007.00000 | 5,973,000 | 34.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 0.00000 | 0,000 | 26.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 4,007.00000 | 3,973,000 | 26.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 74.00000 | 77,000 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 581.00000 | 550,000 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Call | | 541.00000 | 569,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Put | | 48.00000 | 42,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Call | | 1,494.00000 | 1,529,000 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Put | | 1.00000 | 2,000 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Call | | 2,493.00000 | 2,527,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 34.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 5,907.00000 | 5,873,000 | 34.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 30.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 4,907.00000 | 4,873,000 | 30.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 0.00000 | 0,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 3,907.00000 | 3,873,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 12.00000 | 12,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 1,519.00000 | 1,485,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 14.00000 | 15,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 1,421.00000 | 1,388,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 5,557.00000 | 5,523,000 | 32.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 29.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 4,557.00000 | 4,523,000 | 29.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 11.00000 | 12,000 | 21.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 1,568.00000 | 1,535,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Call | | 500.00000 | 527,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Put | | 57.00000 | 50,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Call | | 1,444.00000 | 1,479,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Put | | 1.00000 | 2,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 33.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 5,757.00000 | 5,723,000 | 33.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 26.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 3,757.00000 | 3,723,000 | 26.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 8.00000 | 9,000 | 22.46 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 1,765.00000 | 1,732,000 | 22.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Call | | 353.00000 | 373,000 | 14.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Put | | 110.00000 | 96,000 | 14.81 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Call | | 1,246.00000 | 1,280,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Put | | 3.00000 | 3,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Call | | 2,243.00000 | 2,277,000 | 23.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 28.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 4,407.00000 | 4,373,000 | 28.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 8.00000 | 8,000 | 22.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 1,815.00000 | 1,781,000 | 22.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 10.00000 | 11,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 1,617.00000 | 1,584,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 259.00000 | 275,000 | 14.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 166.00000 | 148,000 | 14.61 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 8,057.00000 | 8,023,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 35.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 6,557.00000 | 6,523,000 | 35.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 30.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 5,057.00000 | 5,023,000 | 30.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 26.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 3,557.00000 | 3,523,000 | 26.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Call | | 950.00000 | 983,000 | 15.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Put | | 7.00000 | 6,000 | 15.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Call | | 2,443.00000 | 2,477,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Call | | 3,943.00000 | 3,977,000 | 30.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 30.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 8,307.00000 | 8,273,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 36.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 6,807.00000 | 6,773,000 | 36.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 26.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 3,807.00000 | 3,773,000 | 26.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 41.00000 | 42,000 | 18.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 848.00000 | 815,000 | 18.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Call | | 715.00000 | 746,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 22.00000 | 19,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Call | | 2,193.00000 | 2,227,000 | 23.35 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 3,693.00000 | 3,727,000 | 29.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 29.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 7.00000 | 8,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 1,864.00000 | 1,831,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 152.00000 | 160,000 | 15.16 | 0.00 | 0 | 6,350 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 309.00000 | 283,000 | 15.16 | 0.00 | 0 | 130 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 29.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 4,807.00000 | 4,773,000 | 29.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 28.66 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 4,457.00000 | 4,423,000 | 28.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 9.00000 | 9,000 | 22.23 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 1,716.00000 | 1,682,000 | 22.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 7.00000 | 7,000 | 23.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 1,914.00000 | 1,880,000 | 23.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Call | | 137.00000 | 144,000 | 15.38 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Put | | 344.00000 | 317,000 | 15.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 29.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 4,757.00000 | 4,723,000 | 29.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 4.00000 | 5,000 | 23.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 2,161.00000 | 2,128,000 | 23.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 5.00000 | 6,000 | 23.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 2,062.00000 | 2,029,000 | 23.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 124.00000 | 130,000 | 15.61 | 0.00 | 0 | 17,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 381.00000 | 353,000 | 15.61 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 4.00000 | 4,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 2,211.00000 | 2,177,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 5.00000 | 5,000 | 23.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 2,112.00000 | 2,078,000 | 23.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 6.00000 | 6,000 | 23.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 2,013.00000 | 1,979,000 | 23.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 111.00000 | 117,000 | 15.84 | 0.00 | 0 | 33 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 418.00000 | 390,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 5,107.00000 | 5,073,000 | 31.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 49.00000 | 52,000 | 17.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 756.00000 | 725,000 | 17.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 31.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 5,307.00000 | 5,273,000 | 31.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 1.00000 | 1,000 | 25.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 3,208.00000 | 3,174,000 | 25.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 1.00000 | 1,000 | 25.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,108.00000 | 3,074,000 | 25.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 1.00000 | 1,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 3,008.00000 | 2,974,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 34.00000 | 35,000 | 18.58 | 0.00 | 0 | 1,900 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 941.00000 | 908,000 | 18.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 31.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 5,157.00000 | 5,123,000 | 31.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 1.00000 | 1,000 | 25.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 3,058.00000 | 3,024,000 | 25.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 1.00000 | 1,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 2,958.00000 | 2,924,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 45.00000 | 47,000 | 17.90 | 0.00 | 0 | 135 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 802.00000 | 770,000 | 17.90 | 0.00 | 0 | 6 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 30.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 5,007.00000 | 4,973,000 | 30.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 1.00000 | 1,000 | 25.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 2,908.00000 | 2,874,000 | 25.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 1.00000 | 1,000 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 2,808.00000 | 2,774,000 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 1.00000 | 1,000 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 2,708.00000 | 2,674,000 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 2.00000 | 2,000 | 24.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 2,609.00000 | 2,575,000 | 24.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 2.00000 | 2,000 | 24.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 2,509.00000 | 2,475,000 | 24.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 3.00000 | 3,000 | 24.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 2,410.00000 | 2,376,000 | 24.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 3.00000 | 3,000 | 24.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 2,310.00000 | 2,276,000 | 24.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 60.00000 | 63,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 667.00000 | 636,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 29.60 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 4,707.00000 | 4,673,000 | 29.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 6.00000 | 7,000 | 23.37 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 1,963.00000 | 1,930,000 | 23.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 30.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 4,957.00000 | 4,923,000 | 30.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 1.00000 | 1,000 | 25.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 2,858.00000 | 2,824,000 | 25.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 1.00000 | 1,000 | 24.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 2,758.00000 | 2,724,000 | 24.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 2.00000 | 2,000 | 24.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 2,659.00000 | 2,625,000 | 24.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 2.00000 | 2,000 | 24.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 2,459.00000 | 2,425,000 | 24.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 3.00000 | 3,000 | 24.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 2,360.00000 | 2,326,000 | 24.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 4.00000 | 4,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 2,261.00000 | 2,227,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 67.00000 | 70,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 624.00000 | 593,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 2.00000 | 2,000 | 24.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 2,559.00000 | 2,525,000 | 24.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 8,257.00000 | 8,223,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Call | | 3,743.00000 | 3,777,000 | 29.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 29.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 35.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 6,307.00000 | 6,273,000 | 35.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 0.00000 | 0,000 | 28.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 4,307.00000 | 4,273,000 | 28.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 8,357.00000 | 8,323,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 35.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 6,357.00000 | 6,323,000 | 35.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 0.00000 | 0,000 | 28.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 4,357.00000 | 4,323,000 | 28.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Call | | 3,643.00000 | 3,677,000 | 29.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 29.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 8,507.00000 | 8,473,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 35.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 6,507.00000 | 6,473,000 | 35.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 28.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 4,507.00000 | 4,473,000 | 28.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Call | | 3,493.00000 | 3,527,000 | 28.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 28.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 8,407.00000 | 8,373,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 35.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 6,407.00000 | 6,373,000 | 35.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Call | | 3,593.00000 | 3,627,000 | 28.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 28.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 10,057.00000 | 10,023,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 8,457.00000 | 8,423,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 35.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 6,457.00000 | 6,423,000 | 35.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Call | | 3,543.00000 | 3,577,000 | 28.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 28.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 8,557.00000 | 8,523,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Call | | 3,443.00000 | 3,477,000 | 27.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 27.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 8,607.00000 | 8,573,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 36.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 6,607.00000 | 6,573,000 | 36.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Call | | 461.00000 | 487,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Put | | 68.00000 | 60,000 | 15.02 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Call | | 1,395.00000 | 1,429,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Put | | 2.00000 | 2,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Call | | 2,393.00000 | 2,427,000 | 23.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 23.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Call | | 3,393.00000 | 3,427,000 | 27.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 8,157.00000 | 8,123,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 3,843.00000 | 3,877,000 | 30.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 30.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 8,207.00000 | 8,173,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Call | | 3,793.00000 | 3,827,000 | 29.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 29.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 8,657.00000 | 8,623,000 | 39.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 36.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 6,657.00000 | 6,623,000 | 36.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Call | | 3,343.00000 | 3,377,000 | 27.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 27.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 232.00000 | 245,000 | 14.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 189.00000 | 168,000 | 14.54 | 16,800.00 | 100 | 100 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Put | | 8,281.00000 | 8,245,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 27.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Put | | 6,281.00000 | 6,245,000 | 27.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Call | | 6.00000 | 6,000 | 27.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Put | | 4,287.00000 | 4,251,000 | 27.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Call | | 36.00000 | 37,000 | 24.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Put | | 2,317.00000 | 2,282,000 | 24.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Call | | 789.00000 | 817,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Put | | 70.00000 | 62,000 | 15.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Call | | 1,726.00000 | 1,761,000 | 18.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Put | | 7.00000 | 6,000 | 18.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Call | | 2,720.00000 | 2,756,000 | 23.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Put | | 1.00000 | 1,000 | 23.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Call | | 3,719.00000 | 3,755,000 | 27.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 27.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Put | | 8,231.00000 | 8,195,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Call | | 1.00000 | 1,000 | 27.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Put | | 6,232.00000 | 6,196,000 | 27.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Call | | 6.00000 | 7,000 | 27.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Put | | 4,237.00000 | 4,202,000 | 27.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Call | | 38.00000 | 39,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Put | | 2,269.00000 | 2,234,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Call | | 255.00000 | 264,000 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Put | | 486.00000 | 459,000 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Call | | 829.00000 | 859,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Put | | 60.00000 | 54,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Call | | 1,775.00000 | 1,810,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Put | | 6.00000 | 5,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Call | | 2,770.00000 | 2,805,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Put | | 1.00000 | 0,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Call | | 3,769.00000 | 3,805,000 | 27.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 27.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Call | | 240.00000 | 249,000 | 16.91 | 0.00 | 0 | 509 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Put | | 521.00000 | 494,000 | 16.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Put | | 8,331.00000 | 8,295,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Put | | 6,331.00000 | 6,295,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Call | | 6.00000 | 6,000 | 27.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Put | | 4,337.00000 | 4,301,000 | 27.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Call | | 34.00000 | 35,000 | 24.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Put | | 2,365.00000 | 2,330,000 | 24.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Call | | 227.00000 | 235,000 | 17.11 | 0.00 | 0 | 100 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Put | | 558.00000 | 530,000 | 17.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Call | | 749.00000 | 777,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Put | | 80.00000 | 72,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Call | | 1,676.00000 | 1,712,000 | 18.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Put | | 7.00000 | 7,000 | 18.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Call | | 2,670.00000 | 2,706,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Put | | 1.00000 | 1,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Call | | 3,669.00000 | 3,705,000 | 27.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 27.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Put | | 8,381.00000 | 8,345,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 28.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Put | | 6,381.00000 | 6,345,000 | 28.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Call | | 5.00000 | 5,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Put | | 4,386.00000 | 4,350,000 | 27.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Call | | 33.00000 | 34,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Put | | 2,414.00000 | 2,379,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Call | | 214.00000 | 222,000 | 17.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Put | | 595.00000 | 567,000 | 17.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Call | | 711.00000 | 738,000 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Put | | 92.00000 | 83,000 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Call | | 1,627.00000 | 1,662,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Put | | 8.00000 | 7,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Call | | 2,620.00000 | 2,656,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Put | | 1.00000 | 1,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Call | | 3,619.00000 | 3,655,000 | 27.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 27.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Put | | 8,481.00000 | 8,445,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Put | | 6,481.00000 | 6,445,000 | 28.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Call | | 5.00000 | 5,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Put | | 4,486.00000 | 4,450,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Call | | 30.00000 | 31,000 | 24.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Put | | 2,511.00000 | 2,476,000 | 24.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Call | | 191.00000 | 198,000 | 17.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Put | | 672.00000 | 643,000 | 17.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Call | | 637.00000 | 662,000 | 15.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Put | | 118.00000 | 107,000 | 15.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Call | | 1,529.00000 | 1,564,000 | 17.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Put | | 10.00000 | 9,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Call | | 2,520.00000 | 2,556,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Put | | 1.00000 | 1,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Call | | 3,519.00000 | 3,555,000 | 26.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 26.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Put | | 8,531.00000 | 8,495,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 28.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.10 | Put | | 6,531.00000 | 6,495,000 | 28.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Call | | 4.00000 | 4,000 | 27.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Put | | 4,535.00000 | 4,499,000 | 27.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Call | | 28.00000 | 29,000 | 24.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Put | | 2,559.00000 | 2,524,000 | 24.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Call | | 181.00000 | 187,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Put | | 712.00000 | 682,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Call | | 602.00000 | 626,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Put | | 133.00000 | 121,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Call | | 1,480.00000 | 1,515,000 | 17.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Put | | 11.00000 | 10,000 | 17.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Call | | 2,470.00000 | 2,506,000 | 22.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Put | | 1.00000 | 1,000 | 22.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Call | | 3,469.00000 | 3,505,000 | 26.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 26.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Put | | 8,581.00000 | 8,545,000 | 30.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 28.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Put | | 6,581.00000 | 6,545,000 | 28.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Call | | 4.00000 | 4,000 | 27.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Put | | 4,585.00000 | 4,549,000 | 27.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Call | | 27.00000 | 28,000 | 24.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Put | | 2,608.00000 | 2,573,000 | 24.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Call | | 171.00000 | 177,000 | 18.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Put | | 752.00000 | 722,000 | 18.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Call | | 568.00000 | 592,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Put | | 149.00000 | 137,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Call | | 1,431.00000 | 1,466,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Put | | 12.00000 | 11,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Call | | 2,421.00000 | 2,456,000 | 22.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Put | | 2.00000 | 1,000 | 22.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Call | | 3,419.00000 | 3,455,000 | 26.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 26.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Put | | 8,731.00000 | 8,695,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 28.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Put | | 6,731.00000 | 6,695,000 | 28.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Call | | 3.00000 | 3,000 | 27.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Put | | 4,734.00000 | 4,698,000 | 27.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Call | | 24.00000 | 24,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Put | | 2,755.00000 | 2,719,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Call | | 474.00000 | 495,000 | 15.64 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Put | | 205.00000 | 190,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Call | | 1,285.00000 | 1,320,000 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Put | | 16.00000 | 15,000 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Call | | 2,271.00000 | 2,307,000 | 21.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Put | | 2.00000 | 2,000 | 21.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Call | | 3,269.00000 | 3,305,000 | 25.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 25.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Put | | 8,681.00000 | 8,645,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 28.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Put | | 6,681.00000 | 6,645,000 | 28.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Call | | 4.00000 | 4,000 | 27.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Put | | 4,685.00000 | 4,649,000 | 27.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Call | | 25.00000 | 25,000 | 24.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Put | | 2,706.00000 | 2,670,000 | 24.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Call | | 153.00000 | 158,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Put | | 834.00000 | 803,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Call | | 504.00000 | 526,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Put | | 185.00000 | 171,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Call | | 1,334.00000 | 1,369,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Put | | 15.00000 | 14,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Call | | 2,321.00000 | 2,357,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Put | | 2.00000 | 2,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Call | | 3,319.00000 | 3,355,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 26.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Put | | 8,831.00000 | 8,795,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 28.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Put | | 6,831.00000 | 6,795,000 | 28.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Call | | 3.00000 | 3,000 | 27.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Put | | 4,834.00000 | 4,798,000 | 27.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Call | | 22.00000 | 22,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Put | | 2,853.00000 | 2,817,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Call | | 131.00000 | 135,000 | 19.02 | 0.00 | 0 | 585 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Put | | 962.00000 | 930,000 | 19.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Call | | 418.00000 | 437,000 | 15.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Put | | 249.00000 | 232,000 | 15.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Call | | 1,189.00000 | 1,223,000 | 15.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Put | | 20.00000 | 18,000 | 15.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Call | | 2,172.00000 | 2,207,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Put | | 3.00000 | 2,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Call | | 3,169.00000 | 3,205,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Put | | 0.00000 | 0,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Call | | 145.00000 | 150,000 | 18.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Put | | 876.00000 | 845,000 | 18.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Put | | 8,131.00000 | 8,095,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Call | | 1.00000 | 1,000 | 27.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Put | | 6,132.00000 | 6,096,000 | 27.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Call | | 7.00000 | 8,000 | 27.78 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Put | | 4,138.00000 | 4,103,000 | 27.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Call | | 42.00000 | 43,000 | 23.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Put | | 2,173.00000 | 2,138,000 | 23.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Call | | 287.00000 | 298,000 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Put | | 418.00000 | 393,000 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Call | | 913.00000 | 944,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Put | | 44.00000 | 39,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Call | | 1,874.00000 | 1,909,000 | 19.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Put | | 5.00000 | 4,000 | 19.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Call | | 2,870.00000 | 2,905,000 | 24.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Put | | 1.00000 | 0,000 | 24.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Call | | 3,869.00000 | 3,905,000 | 27.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 27.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Put | | 8,181.00000 | 8,145,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Call | | 1.00000 | 1,000 | 27.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Put | | 6,182.00000 | 6,146,000 | 27.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Call | | 7.00000 | 7,000 | 27.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Put | | 4,188.00000 | 4,152,000 | 27.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Call | | 40.00000 | 41,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Put | | 2,221.00000 | 2,186,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Call | | 270.00000 | 281,000 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Put | | 451.00000 | 426,000 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Call | | 871.00000 | 901,000 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Put | | 52.00000 | 46,000 | 15.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Call | | 1,824.00000 | 1,860,000 | 19.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Put | | 5.00000 | 5,000 | 19.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Call | | 2,820.00000 | 2,855,000 | 24.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Put | | 1.00000 | 0,000 | 24.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Call | | 3,819.00000 | 3,855,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Put | | 8,431.00000 | 8,395,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 28.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Put | | 6,431.00000 | 6,395,000 | 28.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Call | | 5.00000 | 5,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Put | | 4,436.00000 | 4,400,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Call | | 31.00000 | 32,000 | 24.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Put | | 2,462.00000 | 2,427,000 | 24.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Call | | 202.00000 | 210,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Put | | 633.00000 | 605,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Call | | 673.00000 | 699,000 | 15.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Put | | 104.00000 | 94,000 | 15.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Call | | 1,578.00000 | 1,613,000 | 17.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Put | | 9.00000 | 8,000 | 17.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Call | | 2,570.00000 | 2,606,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Put | | 1.00000 | 1,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Call | | 3,569.00000 | 3,605,000 | 26.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 26.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Put | | 8,631.00000 | 8,595,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 28.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Put | | 6,631.00000 | 6,595,000 | 28.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Call | | 4.00000 | 4,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Put | | 4,635.00000 | 4,599,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Call | | 26.00000 | 27,000 | 24.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Put | | 2,657.00000 | 2,622,000 | 24.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Call | | 162.00000 | 167,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Put | | 793.00000 | 762,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Call | | 536.00000 | 558,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Put | | 167.00000 | 153,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Call | | 1,382.00000 | 1,417,000 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Put | | 13.00000 | 12,000 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Call | | 2,371.00000 | 2,406,000 | 21.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Put | | 2.00000 | 1,000 | 21.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Call | | 3,369.00000 | 3,405,000 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Put | | 8,781.00000 | 8,745,000 | 30.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Put | | 6,781.00000 | 6,745,000 | 28.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Call | | 3.00000 | 3,000 | 27.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Put | | 4,784.00000 | 4,748,000 | 27.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Call | | 23.00000 | 23,000 | 25.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Put | | 2,804.00000 | 2,768,000 | 25.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.35 | Call | | 138.00000 | 142,000 | 18.83 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.35 | Put | | 919.00000 | 887,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Call | | 445.00000 | 465,000 | 15.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Put | | 226.00000 | 210,000 | 15.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Call | | 1,237.00000 | 1,272,000 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Put | | 18.00000 | 17,000 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Call | | 2,221.00000 | 2,257,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Put | | 2.00000 | 2,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Call | | 3,219.00000 | 3,255,000 | 25.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 25.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Call | | 58.00000 | 59,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Put | | 1,789.00000 | 1,754,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Call | | 65.00000 | 67,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Put | | 1,646.00000 | 1,612,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Put | | 1,093.00000 | 1,061,000 | 19.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Call | | 112.00000 | 116,000 | 19.60 | 0.00 | 0 | 500 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Put | | 1,228.00000 | 1,195,000 | 20.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Call | | 97.00000 | 100,000 | 20.17 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Call | | 68.00000 | 69,000 | 21.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Put | | 1,599.00000 | 1,564,000 | 21.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Call | | 74.00000 | 76,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Put | | 1,505.00000 | 1,471,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.60 | Call | | 107.00000 | 110,000 | 19.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.60 | Put | | 1,138.00000 | 1,105,000 | 19.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 8,255.00000 | 8,218,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 8.00000 | 9,000 | 29.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 6,262.00000 | 6,226,000 | 29.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 29.00000 | 30,000 | 27.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 4,283.00000 | 4,247,000 | 27.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 84.00000 | 87,000 | 23.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 2,338.00000 | 2,304,000 | 23.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 347.00000 | 362,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 601.00000 | 579,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 868.00000 | 899,000 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 122.00000 | 116,000 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Call | | 1,761.00000 | 1,798,000 | 17.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Put | | 15.00000 | 15,000 | 17.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Call | | 2,749.00000 | 2,786,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Put | | 3.00000 | 3,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Call | | 3,747.00000 | 3,783,000 | 26.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Put | | 1.00000 | 0,000 | 26.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 211.00000 | 221,000 | 19.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 1,065.00000 | 1,038,000 | 19.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 8,305.00000 | 8,268,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 8.00000 | 8,000 | 29.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 6,312.00000 | 6,275,000 | 29.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 28.00000 | 29,000 | 27.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 4,332.00000 | 4,296,000 | 27.97 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 81.00000 | 84,000 | 23.67 | 0.00 | 0 | 300 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 2,385.00000 | 2,351,000 | 23.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 831.00000 | 862,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 135.00000 | 129,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Call | | 1,713.00000 | 1,750,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Put | | 17.00000 | 17,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Call | | 2,699.00000 | 2,736,000 | 21.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Put | | 3.00000 | 3,000 | 21.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Call | | 3,697.00000 | 3,733,000 | 26.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Put | | 1.00000 | 0,000 | 26.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Put | | 8,355.00000 | 8,318,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Call | | 7.00000 | 8,000 | 29.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Put | | 6,361.00000 | 6,325,000 | 29.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 27.00000 | 28,000 | 28.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 4,381.00000 | 4,345,000 | 28.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Call | | 79.00000 | 82,000 | 23.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Put | | 2,433.00000 | 2,399,000 | 23.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Call | | 318.00000 | 332,000 | 17.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Put | | 672.00000 | 649,000 | 17.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 796.00000 | 826,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 150.00000 | 143,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Call | | 1,665.00000 | 1,701,000 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Put | | 19.00000 | 18,000 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Call | | 2,649.00000 | 2,686,000 | 21.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Put | | 3.00000 | 3,000 | 21.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Call | | 3,647.00000 | 3,684,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Put | | 1.00000 | 1,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 8,405.00000 | 8,368,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 7.00000 | 7,000 | 29.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 6,411.00000 | 6,374,000 | 29.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 26.00000 | 27,000 | 28.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 4,430.00000 | 4,394,000 | 28.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 76.00000 | 79,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 2,480.00000 | 2,446,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 305.00000 | 318,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 709.00000 | 685,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Call | | 762.00000 | 791,000 | 15.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Put | | 166.00000 | 158,000 | 15.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Call | | 1,617.00000 | 1,653,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Put | | 21.00000 | 20,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Call | | 2,600.00000 | 2,636,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Put | | 4.00000 | 3,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Call | | 3,597.00000 | 3,634,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Put | | 1.00000 | 1,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 332.00000 | 347,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 636.00000 | 614,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Put | | 8,455.00000 | 8,418,000 | 27.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Call | | 7.00000 | 7,000 | 29.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Put | | 6,461.00000 | 6,424,000 | 29.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Call | | 25.00000 | 26,000 | 28.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Put | | 4,479.00000 | 4,443,000 | 28.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Call | | 74.00000 | 77,000 | 24.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Put | | 2,528.00000 | 2,494,000 | 24.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Call | | 292.00000 | 305,000 | 18.05 | 0.00 | 0 | 4,400 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Put | | 746.00000 | 722,000 | 18.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Call | | 729.00000 | 757,000 | 15.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Put | | 183.00000 | 174,000 | 15.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Call | | 1,569.00000 | 1,606,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Put | | 23.00000 | 23,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Call | | 2,550.00000 | 2,587,000 | 20.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Put | | 4.00000 | 4,000 | 20.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Call | | 3,547.00000 | 3,584,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Put | | 1.00000 | 1,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 8,505.00000 | 8,468,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 6.00000 | 7,000 | 29.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 6,510.00000 | 6,474,000 | 29.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 24.00000 | 26,000 | 28.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 4,528.00000 | 4,493,000 | 28.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 72.00000 | 74,000 | 24.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 2,576.00000 | 2,541,000 | 24.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 280.00000 | 293,000 | 18.21 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 784.00000 | 760,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Call | | 697.00000 | 724,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Put | | 201.00000 | 191,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Call | | 1,522.00000 | 1,558,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Put | | 26.00000 | 25,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Call | | 2,500.00000 | 2,537,000 | 20.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Put | | 4.00000 | 4,000 | 20.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Call | | 3,497.00000 | 3,534,000 | 25.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Put | | 1.00000 | 1,000 | 25.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 8,555.00000 | 8,518,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 6.00000 | 6,000 | 29.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 6,560.00000 | 6,523,000 | 29.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 24.00000 | 25,000 | 28.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 4,578.00000 | 4,542,000 | 28.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 70.00000 | 72,000 | 24.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 2,624.00000 | 2,589,000 | 24.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 269.00000 | 281,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 823.00000 | 798,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Call | | 666.00000 | 693,000 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Put | | 220.00000 | 210,000 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Call | | 1,474.00000 | 1,510,000 | 16.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Put | | 28.00000 | 27,000 | 16.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Call | | 2,451.00000 | 2,487,000 | 20.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Put | | 5.00000 | 4,000 | 20.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Call | | 3,447.00000 | 3,484,000 | 25.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Put | | 1.00000 | 1,000 | 25.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Put | | 8,755.00000 | 8,718,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Call | | 5.00000 | 5,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Put | | 6,759.00000 | 6,722,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Call | | 21.00000 | 22,000 | 28.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Put | | 4,775.00000 | 4,739,000 | 28.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Call | | 62.00000 | 64,000 | 24.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Put | | 2,816.00000 | 2,781,000 | 24.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Call | | 229.00000 | 239,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Put | | 983.00000 | 956,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Call | | 552.00000 | 575,000 | 16.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Put | | 306.00000 | 292,000 | 16.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Call | | 1,288.00000 | 1,323,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Put | | 42.00000 | 40,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Call | | 2,252.00000 | 2,289,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Put | | 6.00000 | 6,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Call | | 3,247.00000 | 3,284,000 | 24.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Put | | 1.00000 | 1,000 | 24.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 8,705.00000 | 8,668,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 5.00000 | 5,000 | 29.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 6,709.00000 | 6,672,000 | 29.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 22.00000 | 23,000 | 28.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 4,726.00000 | 4,690,000 | 28.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 64.00000 | 66,000 | 24.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 2,768.00000 | 2,733,000 | 24.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 238.00000 | 249,000 | 18.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 942.00000 | 916,000 | 18.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Call | | 579.00000 | 603,000 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Put | | 283.00000 | 270,000 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Call | | 1,334.00000 | 1,369,000 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Put | | 38.00000 | 36,000 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Call | | 2,302.00000 | 2,339,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Put | | 6.00000 | 6,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Call | | 3,297.00000 | 3,334,000 | 24.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Put | | 1.00000 | 1,000 | 24.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Call | | 203.00000 | 212,000 | 19.48 | 0.00 | 0 | 117 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Put | | 1,107.00000 | 1,079,000 | 19.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Put | | 8,804.00000 | 8,768,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Call | | 4.00000 | 5,000 | 29.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Put | | 6,808.00000 | 6,772,000 | 29.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Call | | 20.00000 | 22,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Put | | 4,824.00000 | 4,789,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Call | | 60.00000 | 62,000 | 24.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Put | | 2,864.00000 | 2,829,000 | 24.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Call | | 220.00000 | 230,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Put | | 1,024.00000 | 997,000 | 19.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Call | | 526.00000 | 549,000 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Put | | 330.00000 | 316,000 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Call | | 1,242.00000 | 1,277,000 | 15.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Put | | 46.00000 | 44,000 | 15.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Call | | 2,203.00000 | 2,240,000 | 19.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Put | | 7.00000 | 7,000 | 19.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Call | | 3,197.00000 | 3,234,000 | 23.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Put | | 1.00000 | 1,000 | 23.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Call | | 258.00000 | 270,000 | 18.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Put | | 862.00000 | 837,000 | 18.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 8,155.00000 | 8,118,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 9.00000 | 10,000 | 29.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 6,163.00000 | 6,127,000 | 29.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 30.00000 | 32,000 | 27.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 4,184.00000 | 4,149,000 | 27.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 90.00000 | 93,000 | 23.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 2,244.00000 | 2,210,000 | 23.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 379.00000 | 395,000 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 533.00000 | 512,000 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Call | | 943.00000 | 975,000 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Put | | 97.00000 | 92,000 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Call | | 1,859.00000 | 1,895,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Put | | 13.00000 | 12,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Call | | 2,848.00000 | 2,885,000 | 22.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Put | | 2.00000 | 2,000 | 22.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Call | | 3,847.00000 | 3,883,000 | 27.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Put | | 1.00000 | 0,000 | 27.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 8,205.00000 | 8,168,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 9.00000 | 9,000 | 29.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 6,213.00000 | 6,176,000 | 29.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 29.00000 | 31,000 | 27.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 4,233.00000 | 4,198,000 | 27.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 87.00000 | 90,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 2,291.00000 | 2,257,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 362.00000 | 378,000 | 17.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 566.00000 | 545,000 | 17.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Call | | 905.00000 | 936,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Put | | 109.00000 | 103,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Call | | 1,810.00000 | 1,847,000 | 17.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Put | | 14.00000 | 14,000 | 17.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Call | | 2,799.00000 | 2,835,000 | 21.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Put | | 3.00000 | 2,000 | 21.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Call | | 3,797.00000 | 3,833,000 | 27.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Put | | 1.00000 | 0,000 | 27.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Put | | 8,605.00000 | 8,568,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Call | | 6.00000 | 6,000 | 29.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Put | | 6,610.00000 | 6,573,000 | 29.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Call | | 23.00000 | 24,000 | 28.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Put | | 4,627.00000 | 4,591,000 | 28.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Call | | 67.00000 | 70,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Put | | 2,671.00000 | 2,637,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Call | | 636.00000 | 662,000 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Put | | 240.00000 | 229,000 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Call | | 1,427.00000 | 1,463,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Put | | 31.00000 | 30,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Call | | 2,401.00000 | 2,438,000 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Put | | 5.00000 | 5,000 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Call | | 3,397.00000 | 3,434,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Put | | 1.00000 | 1,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Call | | 1.00000 | 1,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Put | | 8,655.00000 | 8,618,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Call | | 5.00000 | 6,000 | 29.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Put | | 6,659.00000 | 6,623,000 | 29.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Call | | 22.00000 | 23,000 | 28.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Put | | 4,676.00000 | 4,640,000 | 28.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Call | | 65.00000 | 68,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Put | | 2,719.00000 | 2,685,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Call | | 248.00000 | 259,000 | 18.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Put | | 902.00000 | 876,000 | 18.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Call | | 607.00000 | 632,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Put | | 261.00000 | 249,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Call | | 1,381.00000 | 1,416,000 | 16.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Put | | 35.00000 | 33,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Call | | 2,351.00000 | 2,388,000 | 19.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Put | | 5.00000 | 5,000 | 19.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Call | | 3,347.00000 | 3,384,000 | 24.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Put | | 1.00000 | 1,000 | 24.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Call | | 2.00000 | 2,000 | 28.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Put | | 7,356.00000 | 7,319,000 | 28.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Call | | 15.00000 | 16,000 | 29.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Put | | 5,369.00000 | 5,333,000 | 29.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Call | | 45.00000 | 47,000 | 26.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Put | | 3,399.00000 | 3,364,000 | 26.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Call | | 147.00000 | 153,000 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Put | | 1,501.00000 | 1,470,000 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Call | | 4,646.00000 | 4,683,000 | 28.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 28.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 1,546.00000 | 1,515,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 142.00000 | 148,000 | 21.07 | 0.00 | 0 | 330 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Call | | 111.00000 | 115,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Put | | 1,915.00000 | 1,882,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 133.00000 | 139,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 1,637.00000 | 1,606,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 108.00000 | 112,000 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 1,962.00000 | 1,929,000 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Call | | 396.00000 | 413,000 | 16.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Put | | 500.00000 | 480,000 | 16.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 475.00000 | 461,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 654.00000 | 604,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 455.00000 | 471,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 684.00000 | 664,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 465.00000 | 483,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 594.00000 | 576,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,008.00000 | 985,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 329.00000 | 342,000 | 19.00 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 2,789.00000 | 2,757,000 | 24.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 110.00000 | 114,000 | 24.00 | 0.00 | 0 | 30,000 |
| Total \$ / R Option | | | | | | | | | | 16,800.00 | 100 | 268,938 |
| Total \$ / R | | | | | | | | | | 68,213,181.00 | 9,218 | 549,466 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.13810 | 11.20840 | | | 1,381,124.40 | 124 | 32,549 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.32280 | 11.39280 | | | 1,585,192.00 | 140 | 2,694 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.50910 | 11.57960 | | | 0.00 | 0 | 7 |
| Total £ / R Future | | | | | | | | | | 2,966,316.40 | 264 | 35,250 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Put | | 10,842.00000 | 10,912,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Put | | 8,842.00000 | 8,912,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Put | | 11,142.00000 | 11,212,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Put | | 9,142.00000 | 9,212,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Put | | 10,642.00000 | 10,712,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 8,642.00000 | 8,712,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 30.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 6,642.00000 | 6,712,000 | 30.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 1.00000 | 1,000 | 25.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 4,643.00000 | 4,713,000 | 25.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Put | | 10,492.00000 | 10,562,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 8,492.00000 | 8,562,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 29.61 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 6,492.00000 | 6,562,000 | 29.61 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 1.00000 | 1,000 | 24.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 4,493.00000 | 4,563,000 | 24.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Put | | 10,392.00000 | 10,462,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 8,392.00000 | 8,462,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 16.00000 | 13,000 | 21.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 2,408.00000 | 2,475,000 | 21.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 52.00000 | 44,000 | 19.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 1,444.00000 | 1,506,000 | 19.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 680.00000 | 622,000 | 13.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 72.00000 | 84,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 1,615.00000 | 1,545,000 | 15.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 7.00000 | 7,000 | 15.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Put | | 10,192.00000 | 10,262,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 8,192.00000 | 8,262,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Put | | 10,242.00000 | 10,312,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 8,242.00000 | 8,312,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 61.00000 | 51,000 | 18.62 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 1,303.00000 | 1,363,000 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 211.00000 | 181,000 | 14.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 453.00000 | 493,000 | 14.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 803.00000 | 743,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 45.00000 | 55,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 1,764.00000 | 1,693,000 | 16.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 6.00000 | 5,000 | 16.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Put | | 10,692.00000 | 10,762,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 30.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 6,692.00000 | 6,762,000 | 30.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 1.00000 | 1,000 | 25.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 4,693.00000 | 4,763,000 | 25.22 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Put | | 10,892.00000 | 10,962,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Put | | 8,892.00000 | 8,962,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Call | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Put | | 6,892.00000 | 6,962,000 | 30.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Put | | 11,042.00000 | 11,112,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Put | | 9,042.00000 | 9,112,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 76.00000 | 64,000 | 17.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 1,118.00000 | 1,176,000 | 17.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 277.00000 | 241,000 | 13.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 319.00000 | 353,000 | 13.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 980.00000 | 917,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 22.00000 | 29,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Put | | 11,092.00000 | 11,162,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Put | | 9,092.00000 | 9,162,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 259.00000 | 224,000 | 14.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 351.00000 | 386,000 | 14.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 935.00000 | 872,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 27.00000 | 34,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Put | | 10,992.00000 | 11,062,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Put | | 8,992.00000 | 9,062,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 7.00000 | 5,000 | 22.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 2,999.00000 | 3,067,000 | 22.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 29.00000 | 23,000 | 21.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 2,021.00000 | 2,085,000 | 21.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 80.00000 | 68,000 | 17.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 1,072.00000 | 1,130,000 | 17.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 297.00000 | 258,000 | 13.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 289.00000 | 320,000 | 13.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 1,026.00000 | 962,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 18.00000 | 24,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Put | | 10,942.00000 | 11,012,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 30.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 6,942.00000 | 7,012,000 | 30.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 1.00000 | 1,000 | 25.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 4,943.00000 | 5,013,000 | 25.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Put | | 10,792.00000 | 10,862,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 8,792.00000 | 8,862,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Put | | 10,742.00000 | 10,812,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 8,742.00000 | 8,812,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 30.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 6,742.00000 | 6,812,000 | 30.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 1.00000 | 1,000 | 25.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 4,743.00000 | 4,813,000 | 25.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Put | | 10,592.00000 | 10,662,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 8,592.00000 | 8,662,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 29.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 6,592.00000 | 6,662,000 | 29.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 1.00000 | 1,000 | 24.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 4,593.00000 | 4,663,000 | 24.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 132.00000 | 112,000 | 16.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 724.00000 | 774,000 | 16.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 531.00000 | 476,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 123.00000 | 138,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 1,417.00000 | 1,348,000 | 14.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 9.00000 | 10,000 | 14.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Put | | 10,542.00000 | 10,612,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 8,542.00000 | 8,612,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Put | | 10,442.00000 | 10,512,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Put | | 8,442.00000 | 8,512,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 15.00000 | 12,000 | 21.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 2,457.00000 | 2,524,000 | 21.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 161.00000 | 137,000 | 15.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 603.00000 | 649,000 | 15.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 641.00000 | 583,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 83.00000 | 95,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Put | | 10,342.00000 | 10,412,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 8,342.00000 | 8,412,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Call | | 0.00000 | 0,000 | 30.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Put | | 6,842.00000 | 6,912,000 | 30.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Call | | 0.00000 | 0,000 | 27.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Put | | 5,842.00000 | 5,912,000 | 27.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 1.00000 | 1,000 | 25.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 4,843.00000 | 4,913,000 | 25.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Call | | 2.00000 | 1,000 | 23.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Put | | 3,844.00000 | 3,913,000 | 23.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 17.00000 | 14,000 | 21.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 2,359.00000 | 2,426,000 | 21.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 54.00000 | 46,000 | 19.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 1,396.00000 | 1,458,000 | 19.02 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 184.00000 | 158,000 | 15.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 526.00000 | 570,000 | 15.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 720.00000 | 661,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 62.00000 | 73,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 1,664.00000 | 1,594,000 | 16.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 6.00000 | 6,000 | 16.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 6.00000 | 5,000 | 22.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 3,048.00000 | 3,117,000 | 22.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Call | | 0.00000 | 0,000 | 32.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Put | | 7,392.00000 | 7,462,000 | 32.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 26.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 5,392.00000 | 5,462,000 | 26.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 1.00000 | 1,000 | 24.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 4,393.00000 | 4,463,000 | 24.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 91.00000 | 77,000 | 17.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 983.00000 | 1,039,000 | 17.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 347.00000 | 298,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 239.00000 | 260,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Call | | 0.00000 | 0,000 | 31.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Put | | 7,292.00000 | 7,362,000 | 31.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 35.00000 | 30,000 | 20.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 1,827.00000 | 1,892,000 | 20.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 102.00000 | 87,000 | 16.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 894.00000 | 949,000 | 16.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 403.00000 | 352,000 | 13.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 195.00000 | 214,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 1,221.00000 | 1,152,000 | 13.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 13.00000 | 14,000 | 13.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Call | | 0.00000 | 0,000 | 30.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Put | | 6,992.00000 | 7,062,000 | 30.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Call | | 0.00000 | 0,000 | 28.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Put | | 5,992.00000 | 6,062,000 | 28.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 1.00000 | 1,000 | 25.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 4,993.00000 | 5,063,000 | 25.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Call | | 2.00000 | 1,000 | 23.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Put | | 3,994.00000 | 4,063,000 | 23.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 14.00000 | 11,000 | 21.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 2,506.00000 | 2,573,000 | 21.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 47.00000 | 40,000 | 19.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 1,539.00000 | 1,602,000 | 19.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 151.00000 | 128,000 | 15.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 643.00000 | 690,000 | 15.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 603.00000 | 546,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 95.00000 | 108,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 1,516.00000 | 1,446,000 | 15.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 8.00000 | 8,000 | 15.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 124.00000 | 105,000 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 766.00000 | 817,000 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 497.00000 | 443,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 139.00000 | 155,000 | 13.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 1,368.00000 | 1,299,000 | 14.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 10.00000 | 11,000 | 14.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Call | | 0.00000 | 0,000 | 29.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Put | | 6,442.00000 | 6,512,000 | 29.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Call | | 0.00000 | 0,000 | 26.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Put | | 5,442.00000 | 5,512,000 | 26.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 31.00000 | 25,000 | 21.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 1,973.00000 | 2,037,000 | 21.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 85.00000 | 72,000 | 17.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 1,027.00000 | 1,084,000 | 17.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 1,075.00000 | 1,008,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 17.00000 | 20,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Call | | 0.00000 | 0,000 | 31.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Put | | 7,342.00000 | 7,412,000 | 31.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 26.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 5,342.00000 | 5,412,000 | 26.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 1.00000 | 1,000 | 24.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 4,343.00000 | 4,413,000 | 24.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 8.00000 | 6,000 | 22.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 2,850.00000 | 2,918,000 | 22.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 33.00000 | 29,000 | 21.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 1,875.00000 | 1,941,000 | 21.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 96.00000 | 82,000 | 17.03 | 0.00 | 0 | 28 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 938.00000 | 994,000 | 17.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 374.00000 | 324,000 | 13.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 216.00000 | 236,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 1,172.00000 | 1,103,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 14.00000 | 15,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Call | | 0.00000 | 0,000 | 31.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Put | | 7,242.00000 | 7,312,000 | 31.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 28.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 6,242.00000 | 6,312,000 | 28.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 1.00000 | 0,000 | 26.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 5,243.00000 | 5,312,000 | 26.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 4,243.00000 | 4,313,000 | 24.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Call | | 37.00000 | 31,000 | 20.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Put | | 1,779.00000 | 1,843,000 | 20.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 109.00000 | 93,000 | 16.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 851.00000 | 905,000 | 16.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 433.00000 | 381,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 175.00000 | 193,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 1,270.00000 | 1,201,000 | 13.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 12.00000 | 13,000 | 13.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 38.00000 | 33,000 | 20.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 1,730.00000 | 1,795,000 | 20.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 116.00000 | 99,000 | 16.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 808.00000 | 861,000 | 16.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 1,319.00000 | 1,250,000 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 11.00000 | 12,000 | 14.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Call | | 0.00000 | 0,000 | 31.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Put | | 7,042.00000 | 7,112,000 | 31.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Call | | 0.00000 | 0,000 | 28.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Put | | 6,042.00000 | 6,112,000 | 28.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 1.00000 | 1,000 | 26.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 5,043.00000 | 5,113,000 | 26.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Call | | 1.00000 | 1,000 | 23.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Put | | 4,043.00000 | 4,113,000 | 23.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 44.00000 | 38,000 | 19.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 1,586.00000 | 1,650,000 | 19.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 141.00000 | 120,000 | 15.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 683.00000 | 732,000 | 15.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 566.00000 | 511,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 108.00000 | 123,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 1,467.00000 | 1,397,000 | 15.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 9.00000 | 9,000 | 15.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 13.00000 | 10,000 | 21.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 2,555.00000 | 2,622,000 | 21.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 6,792.00000 | 6,862,000 | 30.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Call | | 0.00000 | 0,000 | 27.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Put | | 5,792.00000 | 5,862,000 | 27.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 1.00000 | 1,000 | 25.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 4,793.00000 | 4,863,000 | 25.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Call | | 2.00000 | 2,000 | 23.29 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Put | | 3,794.00000 | 3,864,000 | 23.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 20.00000 | 16,000 | 21.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 2,262.00000 | 2,328,000 | 21.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 29.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 6,542.00000 | 6,612,000 | 29.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 27.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 5,542.00000 | 5,612,000 | 27.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 1.00000 | 1,000 | 24.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 4,543.00000 | 4,613,000 | 24.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 3.00000 | 2,000 | 23.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 3,545.00000 | 3,614,000 | 23.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Call | | 27.00000 | 22,000 | 21.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Put | | 2,069.00000 | 2,134,000 | 21.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 29.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 6,342.00000 | 6,412,000 | 29.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 242.00000 | 209,000 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 384.00000 | 421,000 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 890.00000 | 828,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 32.00000 | 40,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 1,863.00000 | 1,793,000 | 17.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 5.00000 | 5,000 | 17.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 28.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 6,192.00000 | 6,262,000 | 28.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Call | | 1.00000 | 0,000 | 26.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Put | | 5,193.00000 | 5,262,000 | 26.36 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Call | | 5.00000 | 4,000 | 22.63 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Put | | 3,197.00000 | 3,266,000 | 22.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 226.00000 | 194,000 | 14.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 418.00000 | 456,000 | 14.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 846.00000 | 785,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 38.00000 | 47,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 1.00000 | 0,000 | 26.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 5,293.00000 | 5,362,000 | 26.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 1.00000 | 1,000 | 24.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 4,293.00000 | 4,363,000 | 24.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 4.00000 | 3,000 | 22.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 3,296.00000 | 3,365,000 | 22.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 19.00000 | 15,000 | 21.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 2,311.00000 | 2,377,000 | 21.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 57.00000 | 49,000 | 18.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 1,349.00000 | 1,411,000 | 18.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 197.00000 | 169,000 | 14.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 489.00000 | 531,000 | 14.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 761.00000 | 701,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 53.00000 | 63,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 1,714.00000 | 1,644,000 | 16.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 6.00000 | 6,000 | 16.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 8,692.00000 | 8,762,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Call | | 0.00000 | 0,000 | 31.53 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Put | | 7,192.00000 | 7,262,000 | 31.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Call | | 0.00000 | 0,000 | 27.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Put | | 5,692.00000 | 5,762,000 | 27.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 1.00000 | 1,000 | 24.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 4,193.00000 | 4,263,000 | 24.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 10.00000 | 8,000 | 22.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 2,702.00000 | 2,770,000 | 22.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 64.00000 | 54,000 | 18.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 1,256.00000 | 1,316,000 | 18.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 464.00000 | 411,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 156.00000 | 173,000 | 13.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 1,813.00000 | 1,743,000 | 16.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 5.00000 | 5,000 | 16.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 3,309.00000 | 3,238,000 | 23.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 0,000 | 23.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 9.00000 | 7,000 | 22.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 2,801.00000 | 2,869,000 | 22.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 8,942.00000 | 9,012,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Put | | 7,442.00000 | 7,512,000 | 32.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Call | | 0.00000 | 0,000 | 28.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Put | | 5,942.00000 | 6,012,000 | 28.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 1.00000 | 1,000 | 24.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 4,443.00000 | 4,513,000 | 24.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 7.00000 | 5,000 | 22.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 2,949.00000 | 3,017,000 | 22.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 49.00000 | 42,000 | 19.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 1,491.00000 | 1,554,000 | 19.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 321.00000 | 277,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 263.00000 | 289,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 1,565.00000 | 1,496,000 | 15.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 7.00000 | 8,000 | 15.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 3,059.00000 | 2,989,000 | 22.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 1,000 | 22.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Put | | 9,392.00000 | 9,462,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Put | | 7,892.00000 | 7,962,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 29.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 6,392.00000 | 6,462,000 | 29.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 1.00000 | 1,000 | 25.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 4,893.00000 | 4,963,000 | 25.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 4.00000 | 3,000 | 22.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 3,396.00000 | 3,465,000 | 22.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 32.00000 | 27,000 | 21.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 1,924.00000 | 1,989,000 | 21.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 172.00000 | 147,000 | 15.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 564.00000 | 609,000 | 15.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 1,123.00000 | 1,055,000 | 13.22 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 15.00000 | 17,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 2,610.00000 | 2,539,000 | 20.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 2.00000 | 1,000 | 20.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Call | | 0.00000 | 0,000 | 31.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Put | | 7,092.00000 | 7,162,000 | 31.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 28.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 6,092.00000 | 6,162,000 | 28.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 1.00000 | 0,000 | 26.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 5,093.00000 | 5,162,000 | 26.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 1.00000 | 1,000 | 23.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 4,093.00000 | 4,163,000 | 23.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 6.00000 | 4,000 | 22.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 3,098.00000 | 3,166,000 | 22.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 12.00000 | 9,000 | 21.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 2,604.00000 | 2,671,000 | 21.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 25.00000 | 20,000 | 21.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 2,117.00000 | 2,182,000 | 21.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 42.00000 | 36,000 | 20.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 1,634.00000 | 1,698,000 | 20.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 72.00000 | 61,000 | 18.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 1,164.00000 | 1,223,000 | 18.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 8.00000 | 6,000 | 22.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 2,900.00000 | 2,968,000 | 22.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Call | | 0.00000 | 0,000 | 31.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Put | | 7,142.00000 | 7,212,000 | 31.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 28.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 6,142.00000 | 6,212,000 | 28.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 1.00000 | 0,000 | 26.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 5,143.00000 | 5,212,000 | 26.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 1.00000 | 1,000 | 23.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 4,143.00000 | 4,213,000 | 23.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 11.00000 | 9,000 | 22.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 2,653.00000 | 2,721,000 | 22.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 23.00000 | 19,000 | 21.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 2,165.00000 | 2,231,000 | 21.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Call | | 40.00000 | 34,000 | 20.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Put | | 1,682.00000 | 1,746,000 | 20.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 68.00000 | 57,000 | 18.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 1,210.00000 | 1,269,000 | 18.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 10.00000 | 7,000 | 22.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 2,752.00000 | 2,819,000 | 22.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 29.06 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 6,292.00000 | 6,362,000 | 29.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 22.00000 | 17,000 | 21.54 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 2,214.00000 | 2,279,000 | 21.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 5.00000 | 4,000 | 22.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 3,147.00000 | 3,216,000 | 22.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Put | | 9,592.00000 | 9,662,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Call | | 0.00000 | 0,000 | 32.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Put | | 7,592.00000 | 7,662,000 | 32.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 27.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 5,592.00000 | 5,662,000 | 27.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 3.00000 | 2,000 | 23.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 3,595.00000 | 3,664,000 | 23.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 2,410.00000 | 2,340,000 | 19.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 2.00000 | 2,000 | 19.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Put | | 9,492.00000 | 9,562,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Put | | 7,492.00000 | 7,562,000 | 32.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 27.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 5,492.00000 | 5,562,000 | 27.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Call | | 3.00000 | 2,000 | 22.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 3,495.00000 | 3,564,000 | 22.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 2,510.00000 | 2,440,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 2.00000 | 2,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Put | | 9,542.00000 | 9,612,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Call | | 0.00000 | 0,000 | 32.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Put | | 7,542.00000 | 7,612,000 | 32.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 2,460.00000 | 2,390,000 | 19.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 2.00000 | 2,000 | 19.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.00 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.00 | Put | | 9,792.00000 | 9,862,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Call | | 0.00000 | 0,000 | 33.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Put | | 7,792.00000 | 7,862,000 | 33.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 2,211.00000 | 2,141,000 | 18.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 3.00000 | 3,000 | 18.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Put | | 9,892.00000 | 9,962,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Call | | 0.00000 | 0,000 | 27.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Put | | 5,892.00000 | 5,962,000 | 27.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Call | | 2.00000 | 1,000 | 23.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Put | | 3,894.00000 | 3,963,000 | 23.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 2,111.00000 | 2,041,000 | 18.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 3.00000 | 3,000 | 18.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Put | | 9,842.00000 | 9,912,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Call | | 0.00000 | 0,000 | 33.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Put | | 7,842.00000 | 7,912,000 | 33.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 2,161.00000 | 2,091,000 | 18.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 3.00000 | 3,000 | 18.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Put | | 9,942.00000 | 10,012,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Put | | 7,942.00000 | 8,012,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Call | | 2.00000 | 1,000 | 23.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Put | | 3,944.00000 | 4,013,000 | 23.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 2,062.00000 | 1,991,000 | 18.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 4.00000 | 3,000 | 18.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Put | | 10,092.00000 | 10,162,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 8,092.00000 | 8,162,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 1,912.00000 | 1,842,000 | 17.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 4.00000 | 4,000 | 17.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Put | | 10,142.00000 | 10,212,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 8,142.00000 | 8,212,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Put | | 10,042.00000 | 10,112,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Put | | 8,042.00000 | 8,112,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 1,962.00000 | 1,892,000 | 17.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 4.00000 | 4,000 | 17.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Put | | 9,342.00000 | 9,412,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 4.00000 | 3,000 | 22.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 3,346.00000 | 3,415,000 | 22.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 2,660.00000 | 2,589,000 | 20.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 2.00000 | 1,000 | 20.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 2,012.00000 | 1,942,000 | 17.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 4.00000 | 4,000 | 17.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 3,009.00000 | 2,939,000 | 22.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 1.00000 | 1,000 | 22.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 3,159.00000 | 3,089,000 | 22.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 1.00000 | 1,000 | 22.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 2,959.00000 | 2,889,000 | 22.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 1.00000 | 1,000 | 22.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Put | | 9,642.00000 | 9,712,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Call | | 0.00000 | 0,000 | 32.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Put | | 7,642.00000 | 7,712,000 | 32.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Call | | 0.00000 | 0,000 | 27.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Put | | 5,642.00000 | 5,712,000 | 27.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Call | | 3.00000 | 2,000 | 23.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Put | | 3,645.00000 | 3,714,000 | 23.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 2,360.00000 | 2,290,000 | 19.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 2.00000 | 2,000 | 19.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Put | | 9,442.00000 | 9,512,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Call | | 3.00000 | 3,000 | 22.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Put | | 3,445.00000 | 3,515,000 | 22.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 2,560.00000 | 2,489,000 | 20.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 2.00000 | 1,000 | 20.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 2,859.00000 | 2,789,000 | 21.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 1.00000 | 1,000 | 21.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Put | | 9,192.00000 | 9,262,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 2,809.00000 | 2,739,000 | 21.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 1.00000 | 1,000 | 21.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Put | | 9,692.00000 | 9,762,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Call | | 0.00000 | 0,000 | 32.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Put | | 7,692.00000 | 7,762,000 | 32.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 2.00000 | 2,000 | 23.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 3,694.00000 | 3,764,000 | 23.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 2,311.00000 | 2,240,000 | 19.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 3.00000 | 2,000 | 19.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Put | | 10,292.00000 | 10,362,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 8,292.00000 | 8,362,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Put | | 9,742.00000 | 9,812,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Call | | 0.00000 | 0,000 | 33.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Put | | 7,742.00000 | 7,812,000 | 33.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Call | | 0.00000 | 0,000 | 27.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Put | | 5,742.00000 | 5,812,000 | 27.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Call | | 2.00000 | 2,000 | 23.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Put | | 3,744.00000 | 3,814,000 | 23.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 2,261.00000 | 2,190,000 | 19.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 3.00000 | 2,000 | 19.02 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Put | | 9,992.00000 | 10,062,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Put | | 7,992.00000 | 8,062,000 | 33.45 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.80 | Call | | 162.00000 | 147,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.80 | Put | | 1,569.00000 | 1,624,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.70 | Call | | 180.00000 | 164,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.70 | Put | | 1,487.00000 | 1,541,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.75 | Call | | 171.00000 | 155,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.75 | Put | | 1,528.00000 | 1,582,000 | 19.00 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 38,480 |
| Total £ / R | | | | | | | | | | 2,966,316.40 | 264 | 73,730 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.08140 | 0.08250 | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Future | | | 0.08290 | 0.08400 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Call | | 421.00000 | 365,000 | 19.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Put | | 171.00000 | 225,000 | 19.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Call | | 115.00000 | 101,000 | 24.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Put | | 865.00000 | 961,000 | 24.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Call | | 1,259.00000 | 1,150,000 | 18.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Put | | 9.00000 | 10,000 | 18.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Option | 0.08 | Call | | 539.00000 | 478,000 | 21.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Option | 0.08 | Put | | 429.00000 | 478,000 | 21.00 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 1,364 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 9.99130 | 10.07890 | | | 3,826,667.90 | 383 | 27,488 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 10.16090 | 10.24860 | | | 0.00 | 0 | 4,748 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 10.33160 | 10.41920 | | | 216,963.60 | 21 | 1,971 |
| Total € / R Future | | | | | | | | | | 4,043,631.50 | 404 | 34,207 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 6.00000 | 6,000 | 18.87 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 2,027.00000 | 2,115,000 | 18.87 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 9.00000 | 8,000 | 18.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 1,830.00000 | 1,917,000 | 18.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 7.00000 | 7,000 | 18.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 1,928.00000 | 2,016,000 | 18.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 9,221.00000 | 9,309,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 32.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 7,221.00000 | 7,309,000 | 32.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 0.00000 | 0,000 | 26.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 5,221.00000 | 5,309,000 | 26.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 1.00000 | 1,000 | 21.31 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 3,222.00000 | 3,310,000 | 21.31 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 23.00000 | 20,000 | 16.45 | 0.00 | 0 | 25 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 1,244.00000 | 1,329,000 | 16.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 152.00000 | 130,000 | 13.29 | 0.00 | 0 | 20 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 373.00000 | 439,000 | 13.29 | 0.00 | 0 | 271 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 801.00000 | 723,000 | 12.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 22.00000 | 32,000 | 12.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 1,780.00000 | 1,693,000 | 16.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 1.00000 | 2,000 | 16.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 2,779.00000 | 2,691,000 | 19.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 19.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 9,521.00000 | 9,609,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 7,521.00000 | 7,609,000 | 32.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 27.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 5,521.00000 | 5,609,000 | 27.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 1.00000 | 1,000 | 21.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 3,522.00000 | 3,610,000 | 21.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 14.00000 | 12,000 | 17.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 1,535.00000 | 1,621,000 | 17.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 85.00000 | 73,000 | 14.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 606.00000 | 682,000 | 14.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 543.00000 | 478,000 | 12.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 64.00000 | 87,000 | 12.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1,482.00000 | 1,395,000 | 14.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 3.00000 | 4,000 | 14.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 2,479.00000 | 2,392,000 | 18.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 0.00000 | 1,000 | 18.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 9,621.00000 | 9,709,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 33.01 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 7,621.00000 | 7,709,000 | 33.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 27.96 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 5,621.00000 | 5,709,000 | 27.96 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 1.00000 | 0,000 | 22.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 3,622.00000 | 3,709,000 | 22.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 12.00000 | 11,000 | 17.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 1,633.00000 | 1,720,000 | 17.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 70.00000 | 60,000 | 14.55 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 691.00000 | 769,000 | 14.55 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 467.00000 | 406,000 | 12.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 88.00000 | 115,000 | 12.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 1,383.00000 | 1,296,000 | 14.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 4.00000 | 5,000 | 14.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 2,379.00000 | 2,292,000 | 18.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 0.00000 | 1,000 | 18.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 9,271.00000 | 9,359,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 32.16 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 7,271.00000 | 7,359,000 | 32.16 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 0.00000 | 0,000 | 26.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 5,271.00000 | 5,359,000 | 26.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 1.00000 | 1,000 | 21.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 3,272.00000 | 3,360,000 | 21.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 21.00000 | 19,000 | 16.61 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 1,292.00000 | 1,378,000 | 16.61 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 138.00000 | 118,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 409.00000 | 477,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 756.00000 | 680,000 | 12.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 27.00000 | 39,000 | 12.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 1,731.00000 | 1,644,000 | 16.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 2.00000 | 3,000 | 16.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 2,729.00000 | 2,641,000 | 19.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 0.00000 | 0,000 | 19.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 9,321.00000 | 9,409,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 32.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 7,321.00000 | 7,409,000 | 32.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 0.00000 | 0,000 | 27.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 5,321.00000 | 5,409,000 | 27.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 1.00000 | 1,000 | 21.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 3,322.00000 | 3,410,000 | 21.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 19.00000 | 17,000 | 16.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 1,340.00000 | 1,426,000 | 16.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 125.00000 | 107,000 | 13.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 446.00000 | 516,000 | 13.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 711.00000 | 637,000 | 12.55 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 32.00000 | 46,000 | 12.55 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 1,681.00000 | 1,594,000 | 15.86 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 2.00000 | 3,000 | 15.86 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 2,679.00000 | 2,591,000 | 19.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 0.00000 | 0,000 | 19.14 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 9,471.00000 | 9,559,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 32.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 7,471.00000 | 7,559,000 | 32.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 0,000 | 27.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 5,471.00000 | 5,559,000 | 27.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 1.00000 | 1,000 | 21.82 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 3,472.00000 | 3,560,000 | 21.82 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 15.00000 | 13,000 | 17.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 1,486.00000 | 1,572,000 | 17.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 94.00000 | 80,000 | 14.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 565.00000 | 639,000 | 14.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 584.00000 | 516,000 | 12.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 55.00000 | 75,000 | 12.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 1,532.00000 | 1,445,000 | 15.07 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 3.00000 | 4,000 | 15.07 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 2,529.00000 | 2,441,000 | 18.85 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 0.00000 | 0,000 | 18.85 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 9,371.00000 | 9,459,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 32.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 7,371.00000 | 7,459,000 | 32.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 0,000 | 27.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 5,371.00000 | 5,459,000 | 27.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 1.00000 | 1,000 | 21.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 3,372.00000 | 3,460,000 | 21.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 18.00000 | 16,000 | 16.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 1,389.00000 | 1,475,000 | 16.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 114.00000 | 97,000 | 13.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 485.00000 | 556,000 | 13.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 668.00000 | 595,000 | 12.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 39.00000 | 54,000 | 12.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 1,631.00000 | 1,544,000 | 15.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 2.00000 | 3,000 | 15.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 2,629.00000 | 2,541,000 | 19.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 0,000 | 19.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 9,421.00000 | 9,509,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 32.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 7,421.00000 | 7,509,000 | 32.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 27.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 5,421.00000 | 5,509,000 | 27.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 1.00000 | 1,000 | 21.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 3,422.00000 | 3,510,000 | 21.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 16.00000 | 15,000 | 17.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 1,437.00000 | 1,524,000 | 17.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 103.00000 | 88,000 | 13.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 524.00000 | 597,000 | 13.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 625.00000 | 555,000 | 12.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 46.00000 | 64,000 | 12.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 1,581.00000 | 1,494,000 | 15.33 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 2.00000 | 3,000 | 15.33 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 2,579.00000 | 2,491,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 0.00000 | 0,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 9,771.00000 | 9,859,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 33.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 7,771.00000 | 7,859,000 | 33.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 28.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 5,771.00000 | 5,859,000 | 28.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 22.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 3,771.00000 | 3,859,000 | 22.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 9.00000 | 8,000 | 18.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 1,780.00000 | 1,867,000 | 18.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 52.00000 | 45,000 | 15.03 | 0.00 | 0 | 29 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 823.00000 | 904,000 | 15.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 363.00000 | 310,000 | 12.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 134.00000 | 169,000 | 12.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 1,234.00000 | 1,148,000 | 13.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 5.00000 | 7,000 | 13.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 2,229.00000 | 2,142,000 | 18.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 0.00000 | 1,000 | 18.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 9,721.00000 | 9,809,000 | 33.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 33.25 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 7,721.00000 | 7,809,000 | 33.25 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 28.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 5,721.00000 | 5,809,000 | 28.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 22.33 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 3,721.00000 | 3,809,000 | 22.33 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 10.00000 | 9,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 1,731.00000 | 1,818,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 58.00000 | 50,000 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 779.00000 | 859,000 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 396.00000 | 340,000 | 12.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 117.00000 | 149,000 | 12.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 1,283.00000 | 1,197,000 | 13.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 4.00000 | 6,000 | 13.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 2,279.00000 | 2,192,000 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 0.00000 | 1,000 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 9,821.00000 | 9,909,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 33.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 7,821.00000 | 7,909,000 | 33.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 28.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 5,821.00000 | 5,909,000 | 28.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 22.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 3,821.00000 | 3,909,000 | 22.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 48.00000 | 41,000 | 15.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 869.00000 | 950,000 | 15.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 332.00000 | 281,000 | 12.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 153.00000 | 190,000 | 12.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 1,185.00000 | 1,099,000 | 13.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 6.00000 | 8,000 | 13.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 2,179.00000 | 2,092,000 | 18.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 0.00000 | 1,000 | 18.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 9,871.00000 | 9,959,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 33.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 7,871.00000 | 7,959,000 | 33.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 28.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 5,871.00000 | 5,959,000 | 28.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 22.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 3,871.00000 | 3,959,000 | 22.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 8.00000 | 7,000 | 18.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 1,879.00000 | 1,966,000 | 18.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 43.00000 | 38,000 | 15.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 914.00000 | 997,000 | 15.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 302.00000 | 254,000 | 12.36 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 173.00000 | 213,000 | 12.36 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 1,135.00000 | 1,050,000 | 12.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 6.00000 | 9,000 | 12.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 2,129.00000 | 2,042,000 | 18.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 0.00000 | 1,000 | 18.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 9,671.00000 | 9,759,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 33.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 7,671.00000 | 7,759,000 | 33.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 28.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 5,671.00000 | 5,759,000 | 28.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 22.23 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 3,671.00000 | 3,759,000 | 22.23 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 11.00000 | 10,000 | 17.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 1,682.00000 | 1,769,000 | 17.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 64.00000 | 55,000 | 14.71 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 735.00000 | 814,000 | 14.71 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 431.00000 | 372,000 | 12.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 102.00000 | 131,000 | 12.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 1,333.00000 | 1,247,000 | 14.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 4.00000 | 6,000 | 14.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 2,329.00000 | 2,242,000 | 18.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 0.00000 | 1,000 | 18.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 9,921.00000 | 10,009,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 7,921.00000 | 8,009,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 28.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 5,921.00000 | 6,009,000 | 28.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 22.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 3,921.00000 | 4,009,000 | 22.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 39.00000 | 34,000 | 15.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 960.00000 | 1,043,000 | 15.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 274.00000 | 229,000 | 12.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 195.00000 | 238,000 | 12.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 1,086.00000 | 1,001,000 | 12.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 7.00000 | 10,000 | 12.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 2,080.00000 | 1,992,000 | 17.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 1.00000 | 1,000 | 17.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 10,071.00000 | 10,159,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 8,071.00000 | 8,159,000 | 33.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 29.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 6,071.00000 | 6,159,000 | 29.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 23.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 4,071.00000 | 4,159,000 | 23.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 6.00000 | 5,000 | 18.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 2,077.00000 | 2,164,000 | 18.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 30.00000 | 26,000 | 15.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 1,101.00000 | 1,185,000 | 15.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 203.00000 | 173,000 | 12.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 274.00000 | 332,000 | 12.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 940.00000 | 859,000 | 12.63 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 11.00000 | 18,000 | 12.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 1,930.00000 | 1,843,000 | 17.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 2,000 | 17.19 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Call | | 102.00000 | 95,000 | 18.33 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Put | | 1,518.00000 | 1,599,000 | 18.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Put | | 9,781.00000 | 9,868,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Call | | 3.00000 | 3,000 | 24.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Put | | 7,784.00000 | 7,871,000 | 24.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 20.00000 | 19,000 | 25.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 5,801.00000 | 5,887,000 | 25.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 57.00000 | 55,000 | 23.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 3,838.00000 | 3,923,000 | 23.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 154.00000 | 148,000 | 19.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 1,935.00000 | 2,016,000 | 19.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Call | | 280.00000 | 265,000 | 16.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Put | | 1,061.00000 | 1,133,000 | 16.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 594.00000 | 554,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 375.00000 | 422,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 1,288.00000 | 1,213,000 | 12.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 69.00000 | 81,000 | 12.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 2,234.00000 | 2,148,000 | 15.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 15.00000 | 16,000 | 15.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 167.00000 | 160,000 | 18.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 1,798.00000 | 1,878,000 | 18.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Put | | 9,831.00000 | 9,918,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Call | | 3.00000 | 2,000 | 24.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Put | | 7,834.00000 | 7,920,000 | 24.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 20.00000 | 19,000 | 25.57 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 5,851.00000 | 5,937,000 | 25.57 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 56.00000 | 54,000 | 23.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 3,887.00000 | 3,972,000 | 23.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 151.00000 | 144,000 | 19.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 1,982.00000 | 2,062,000 | 19.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Call | | 271.00000 | 257,000 | 16.65 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Put | | 1,102.00000 | 1,175,000 | 16.65 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 570.00000 | 531,000 | 14.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 401.00000 | 449,000 | 14.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Call | | 1,244.00000 | 1,169,000 | 12.87 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Put | | 75.00000 | 87,000 | 12.87 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 2,184.00000 | 2,099,000 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 15.00000 | 17,000 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Put | | 10,531.00000 | 10,618,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Put | | 8,532.00000 | 8,619,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Call | | 11.00000 | 10,000 | 25.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Put | | 6,542.00000 | 6,628,000 | 25.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Call | | 39.00000 | 37,000 | 24.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Put | | 4,570.00000 | 4,655,000 | 24.20 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Call | | 102.00000 | 98,000 | 20.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Put | | 2,633.00000 | 2,716,000 | 20.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 176.00000 | 168,000 | 18.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 1,707.00000 | 1,786,000 | 18.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Call | | 333.00000 | 314,000 | 15.84 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Put | | 864.00000 | 932,000 | 15.84 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 731.00000 | 684,000 | 13.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 262.00000 | 302,000 | 13.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Call | | 1,515.00000 | 1,436,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Put | | 46.00000 | 54,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Put | | 10,431.00000 | 10,518,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Call | | 2.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Put | | 8,433.00000 | 8,519,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Call | | 12.00000 | 11,000 | 25.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Put | | 6,443.00000 | 6,529,000 | 25.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Call | | 41.00000 | 39,000 | 24.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Put | | 4,472.00000 | 4,557,000 | 24.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Call | | 108.00000 | 103,000 | 20.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Put | | 2,539.00000 | 2,621,000 | 20.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 187.00000 | 178,000 | 18.27 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 1,618.00000 | 1,696,000 | 18.27 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Call | | 357.00000 | 337,000 | 15.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Put | | 788.00000 | 855,000 | 15.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 792.00000 | 742,000 | 13.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 223.00000 | 260,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Call | | 1,608.00000 | 1,528,000 | 13.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Put | | 39.00000 | 46,000 | 13.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Put | | 9,582.00000 | 9,669,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Call | | 4.00000 | 3,000 | 24.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Put | | 7,585.00000 | 7,671,000 | 24.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 22.00000 | 21,000 | 25.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 5,603.00000 | 5,689,000 | 25.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 62.00000 | 60,000 | 22.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 3,643.00000 | 3,728,000 | 22.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 172.00000 | 164,000 | 18.68 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 1,753.00000 | 1,832,000 | 18.68 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Call | | 321.00000 | 304,000 | 15.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Put | | 902.00000 | 972,000 | 15.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 702.00000 | 656,000 | 13.69 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 283.00000 | 324,000 | 13.69 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Call | | 1,469.00000 | 1,391,000 | 13.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Put | | 50.00000 | 59,000 | 13.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 2,431.00000 | 2,345,000 | 15.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 12.00000 | 13,000 | 15.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Call | | 1.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Put | | 9,682.00000 | 9,768,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Call | | 3.00000 | 3,000 | 24.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Put | | 7,684.00000 | 7,771,000 | 24.33 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 21.00000 | 20,000 | 25.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 5,702.00000 | 5,788,000 | 25.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 60.00000 | 57,000 | 23.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 3,741.00000 | 3,825,000 | 23.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 163.00000 | 156,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 1,844.00000 | 1,924,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Call | | 299.00000 | 284,000 | 16.24 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Put | | 980.00000 | 1,052,000 | 16.24 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 646.00000 | 603,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 327.00000 | 371,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 1,378.00000 | 1,301,000 | 13.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 59.00000 | 69,000 | 13.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 2,332.00000 | 2,246,000 | 15.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 13.00000 | 14,000 | 15.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Put | | 9,981.00000 | 10,068,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Call | | 2.00000 | 2,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Put | | 7,983.00000 | 8,070,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 18.00000 | 17,000 | 25.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 5,999.00000 | 6,085,000 | 25.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 53.00000 | 50,000 | 23.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 4,034.00000 | 4,118,000 | 23.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 140.00000 | 133,000 | 19.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 2,121.00000 | 2,201,000 | 19.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Call | | 245.00000 | 233,000 | 17.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Put | | 1,226.00000 | 1,301,000 | 17.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 501.00000 | 471,000 | 14.35 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 482.00000 | 539,000 | 14.35 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Call | | 1,113.00000 | 1,048,000 | 12.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Put | | 94.00000 | 116,000 | 12.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 2,037.00000 | 1,953,000 | 14.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 18.00000 | 21,000 | 14.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Put | | 10,131.00000 | 10,218,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Call | | 2.00000 | 2,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Put | | 8,133.00000 | 8,220,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Call | | 16.00000 | 15,000 | 25.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Put | | 6,147.00000 | 6,233,000 | 25.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Call | | 48.00000 | 46,000 | 23.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Put | | 4,179.00000 | 4,264,000 | 23.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Call | | 128.00000 | 122,000 | 20.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Put | | 2,259.00000 | 2,340,000 | 20.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Call | | 223.00000 | 212,000 | 17.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Put | | 1,354.00000 | 1,430,000 | 17.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Call | | 446.00000 | 420,000 | 14.75 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Put | | 577.00000 | 638,000 | 14.75 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 998.00000 | 938,000 | 13.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 129.00000 | 156,000 | 13.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 1,893.00000 | 1,810,000 | 14.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 24.00000 | 28,000 | 14.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Put | | 9,432.00000 | 9,519,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Call | | 4.00000 | 4,000 | 24.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Put | | 7,435.00000 | 7,522,000 | 24.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 24.00000 | 23,000 | 25.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 5,455.00000 | 5,541,000 | 25.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 66.00000 | 64,000 | 22.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 3,497.00000 | 3,582,000 | 22.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 2,579.00000 | 2,493,000 | 16.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 10.00000 | 11,000 | 16.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Put | | 9,482.00000 | 9,569,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Call | | 4.00000 | 4,000 | 24.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Put | | 7,485.00000 | 7,572,000 | 24.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 23.00000 | 23,000 | 25.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 5,504.00000 | 5,591,000 | 25.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 65.00000 | 62,000 | 22.71 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 3,546.00000 | 3,630,000 | 22.71 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 181.00000 | 173,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 1,662.00000 | 1,741,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Call | | 345.00000 | 326,000 | 15.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Put | | 826.00000 | 894,000 | 15.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 761.00000 | 712,000 | 13.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 242.00000 | 280,000 | 13.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Call | | 1,562.00000 | 1,482,000 | 13.52 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Put | | 43.00000 | 50,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 2,530.00000 | 2,444,000 | 16.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 11.00000 | 12,000 | 16.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Put | | 9,532.00000 | 9,619,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Call | | 4.00000 | 3,000 | 24.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Put | | 7,535.00000 | 7,621,000 | 24.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 23.00000 | 22,000 | 25.25 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 5,554.00000 | 5,640,000 | 25.25 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 63.00000 | 61,000 | 22.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 3,594.00000 | 3,679,000 | 22.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 2,480.00000 | 2,394,000 | 15.98 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 11.00000 | 12,000 | 15.98 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 345 |
| Total € / R | | | | | | | | | | 4,043,631.50 | 404 | 34,552 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 6.75590 | 6.77360 | | | 0.00 | 0 | 9,588 |
| AU\$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 6.79750 | 6.81520 | | | 0.00 | 0 | 4,490 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 6.83440 | 6.85200 | | | 341,720.00 | 50 | 50 |
| Total AU\$ / R Future | | | | | | | | | | 341,720.00 | 50 | 14,128 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 40.84 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 7,826.00000 | 7,844,000 | 40.84 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 5,826.00000 | 5,844,000 | 37.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 28.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 3,826.00000 | 3,844,000 | 28.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1.00000 | 1,000 | 20.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,827.00000 | 1,845,000 | 20.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 255.00000 | 245,000 | 12.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 81.00000 | 89,000 | 12.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 1,175.00000 | 1,157,000 | 16.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 1.00000 | 1,000 | 16.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 2,174.00000 | 2,156,000 | 20.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 20.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 3,174.00000 | 3,156,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.60 | Call | | 4,174.00000 | 4,156,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.60 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 40.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 7,776.00000 | 7,794,000 | 40.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 37.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 5,776.00000 | 5,794,000 | 37.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 28.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,776.00000 | 3,794,000 | 28.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 2.00000 | 1,000 | 19.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,778.00000 | 1,795,000 | 19.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 292.00000 | 280,000 | 12.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Put | | 68.00000 | 74,000 | 12.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Call | | 1,225.00000 | 1,207,000 | 16.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Put | | 1.00000 | 1,000 | 16.79 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Call | | 2,224.00000 | 2,206,000 | 20.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 20.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.55 | Call | | 3,224.00000 | 3,206,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.55 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.55 | Call | | 4,224.00000 | 4,206,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.55 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 40.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 7,726.00000 | 7,744,000 | 40.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 37.15 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 5,726.00000 | 5,744,000 | 37.15 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 28.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 3,726.00000 | 3,744,000 | 28.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 2.00000 | 2,000 | 19.66 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 1,728.00000 | 1,746,000 | 19.66 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Call | | 330.00000 | 318,000 | 12.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Put | | 56.00000 | 62,000 | 12.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Call | | 1,274.00000 | 1,257,000 | 17.08 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Put | | 0.00000 | 1,000 | 17.08 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Call | | 2,274.00000 | 2,256,000 | 20.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 20.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Call | | 3,274.00000 | 3,256,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.50 | Call | | 4,274.00000 | 4,256,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.50 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Call | | 188.00000 | 180,000 | 11.85 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Put | | 114.00000 | 124,000 | 11.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Put | | 8,076.00000 | 8,094,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 38.37 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Put | | 6,076.00000 | 6,094,000 | 38.37 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 30.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Put | | 4,076.00000 | 4,094,000 | 30.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Call | | 1.00000 | 1,000 | 21.25 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Put | | 2,077.00000 | 2,095,000 | 21.25 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Call | | 118.00000 | 113,000 | 12.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Put | | 194.00000 | 207,000 | 12.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Call | | 927.00000 | 910,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Put | | 3.00000 | 4,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Call | | 1,924.00000 | 1,906,000 | 20.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 20.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Call | | 2,924.00000 | 2,906,000 | 17.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 17.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Call | | 3,924.00000 | 3,906,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Put | | 7,976.00000 | 7,994,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 38.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75 | Put | | 5,976.00000 | 5,994,000 | 38.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 29.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.75 | Put | | 3,976.00000 | 3,994,000 | 29.62 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 1.00000 | 1,000 | 20.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1,977.00000 | 1,995,000 | 20.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Call | | 158.00000 | 152,000 | 11.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 134.00000 | 146,000 | 11.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 1,026.00000 | 1,008,000 | 15.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 2.00000 | 2,000 | 15.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 2,024.00000 | 2,006,000 | 21.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 21.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 3,024.00000 | 3,006,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.75 | Call | | 4,024.00000 | 4,006,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.75 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 8,126.00000 | 8,144,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 38.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 6,126.00000 | 6,144,000 | 38.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 30.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 4,126.00000 | 4,144,000 | 30.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 1.00000 | 1,000 | 21.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 2,127.00000 | 2,145,000 | 21.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 102.00000 | 97,000 | 12.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 228.00000 | 241,000 | 12.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Call | | 878.00000 | 861,000 | 15.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Put | | 4.00000 | 5,000 | 15.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Call | | 1,874.00000 | 1,856,000 | 20.63 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 20.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Call | | 2,874.00000 | 2,856,000 | 17.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 17.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Call | | 3,874.00000 | 3,856,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Put | | 8,026.00000 | 8,044,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 38.30 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Put | | 6,026.00000 | 6,044,000 | 38.30 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 29.83 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Put | | 4,026.00000 | 4,044,000 | 29.83 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Call | | 1.00000 | 1,000 | 21.03 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Put | | 2,027.00000 | 2,045,000 | 21.03 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Call | | 137.00000 | 131,000 | 11.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Put | | 163.00000 | 175,000 | 11.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Call | | 976.00000 | 959,000 | 15.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Put | | 2.00000 | 3,000 | 15.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Call | | 1,974.00000 | 1,956,000 | 21.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 21.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Call | | 2,974.00000 | 2,956,000 | 17.18 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 17.18 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Call | | 3,974.00000 | 3,956,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 40.91 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65 | Put | | 7,876.00000 | 7,894,000 | 40.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 37.80 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 5,876.00000 | 5,894,000 | 37.80 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 29.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 3,876.00000 | 3,894,000 | 29.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 1.00000 | 1,000 | 20.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1,877.00000 | 1,895,000 | 20.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Call | | 220.00000 | 211,000 | 12.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Put | | 96.00000 | 105,000 | 12.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Call | | 1,125.00000 | 1,107,000 | 16.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Put | | 1.00000 | 1,000 | 16.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Call | | 2,124.00000 | 2,106,000 | 21.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 21.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Call | | 3,124.00000 | 3,106,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.65 | Call | | 4,124.00000 | 4,106,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.65 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Put | | 8,376.00000 | 8,394,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 38.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 6,376.00000 | 6,394,000 | 38.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 31.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 4,376.00000 | 4,394,000 | 31.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 1.00000 | 1,000 | 22.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 2,377.00000 | 2,395,000 | 22.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Call | | 48.00000 | 46,000 | 13.48 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Put | | 424.00000 | 440,000 | 13.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Call | | 637.00000 | 621,000 | 14.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Put | | 13.00000 | 15,000 | 14.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Call | | 1,624.00000 | 1,606,000 | 19.15 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 19.15 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Call | | 2,624.00000 | 2,606,000 | 18.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 18.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.15 | Call | | 3,624.00000 | 3,606,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.15 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Put | | 8,326.00000 | 8,344,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 38.72 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 6,326.00000 | 6,344,000 | 38.72 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 31.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 4,326.00000 | 4,344,000 | 31.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 1.00000 | 1,000 | 22.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 2,327.00000 | 2,345,000 | 22.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Call | | 55.00000 | 53,000 | 13.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Put | | 381.00000 | 397,000 | 13.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Call | | 685.00000 | 668,000 | 14.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Put | | 11.00000 | 12,000 | 14.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Call | | 1,674.00000 | 1,656,000 | 19.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 19.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Call | | 2,674.00000 | 2,656,000 | 18.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 18.55 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Call | | 3,674.00000 | 3,656,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Put | | 8,226.00000 | 8,244,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 38.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Put | | 6,226.00000 | 6,244,000 | 38.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 30.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Put | | 4,226.00000 | 4,244,000 | 30.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Call | | 1.00000 | 1,000 | 21.91 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Put | | 2,227.00000 | 2,245,000 | 21.91 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Call | | 75.00000 | 72,000 | 12.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Put | | 301.00000 | 316,000 | 12.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Call | | 781.00000 | 764,000 | 14.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Put | | 7.00000 | 8,000 | 14.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Call | | 1,774.00000 | 1,756,000 | 20.04 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 20.04 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Call | | 2,774.00000 | 2,756,000 | 18.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 18.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Call | | 3,774.00000 | 3,756,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Put | | 8,176.00000 | 8,194,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 38.51 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.95 | Put | | 6,176.00000 | 6,194,000 | 38.51 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 30.48 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.95 | Put | | 4,176.00000 | 4,194,000 | 30.48 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.95 | Call | | 1.00000 | 1,000 | 21.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.95 | Put | | 2,177.00000 | 2,195,000 | 21.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.95 | Call | | 87.00000 | 84,000 | 12.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.95 | Put | | 263.00000 | 278,000 | 12.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.95 | Call | | 829.00000 | 812,000 | 14.81 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.95 | Put | | 5.00000 | 6,000 | 14.81 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.95 | Call | | 1,824.00000 | 1,806,000 | 20.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 20.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.95 | Call | | 2,824.00000 | 2,806,000 | 17.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 17.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.95 | Call | | 3,824.00000 | 3,806,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.95 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.20 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.20 | Put | | 8,426.00000 | 8,444,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 38.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.20 | Put | | 6,426.00000 | 6,444,000 | 38.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 31.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.20 | Put | | 4,426.00000 | 4,444,000 | 31.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.20 | Call | | 1.00000 | 1,000 | 22.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.20 | Put | | 2,427.00000 | 2,445,000 | 22.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20 | Call | | 41.00000 | 39,000 | 13.71 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20 | Put | | 467.00000 | 483,000 | 13.71 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Call | | 591.00000 | 575,000 | 13.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Put | | 17.00000 | 19,000 | 13.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Call | | 1,574.00000 | 1,556,000 | 18.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 18.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Call | | 2,574.00000 | 2,556,000 | 19.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 19.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.20 | Call | | 3,574.00000 | 3,556,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.20 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Put | | 8,276.00000 | 8,294,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 38.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 6,276.00000 | 6,294,000 | 38.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 30.91 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 4,276.00000 | 4,294,000 | 30.91 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 1.00000 | 1,000 | 22.13 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 2,277.00000 | 2,295,000 | 22.13 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Call | | 64.00000 | 62,000 | 13.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Put | | 340.00000 | 356,000 | 13.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Call | | 732.00000 | 716,000 | 14.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Put | | 8.00000 | 10,000 | 14.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Call | | 1,724.00000 | 1,706,000 | 19.75 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 19.75 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Call | | 2,724.00000 | 2,706,000 | 18.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 18.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.05 | Call | | 3,724.00000 | 3,706,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 41.05 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Put | | 8,476.00000 | 8,494,000 | 41.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 38.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Put | | 6,476.00000 | 6,494,000 | 38.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 31.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Put | | 4,476.00000 | 4,494,000 | 31.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Call | | 1.00000 | 0,000 | 23.01 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Put | | 2,477.00000 | 2,494,000 | 23.01 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 35.00000 | 34,000 | 13.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 511.00000 | 528,000 | 13.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Call | | 545.00000 | 529,000 | 13.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Put | | 21.00000 | 23,000 | 13.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Call | | 1,524.00000 | 1,506,000 | 18.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 18.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Call | | 2,524.00000 | 2,506,000 | 19.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 19.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Call | | 3,524.00000 | 3,506,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | 341,720.00 | 50 | 14,128 |
| CAD/ R On 14/06/2010 Foreign Exchange Future | | | 7.68280 | 7.59930 | | | 0.00 | 0 | 0 |
| CAD/ R On 13/09/2010 Foreign Exchange Future | | | 8.12630 | 8.03060 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Call | | 371.00000 | 435,000 | 12.97 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Put | | 72.00000 | 52,000 | 12.97 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Call | | 336.00000 | 397,000 | 13.03 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Put | | 87.00000 | 64,000 | 13.03 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 408.00000 | 475,000 | 12.91 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 59.00000 | 42,000 | 12.91 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 75,548,048.90 | 9,836 | 365,477 |
| Total Options | | | | | | | 16,800.00 | 100 | 307,763 |
| Grand Total: | | | | | | | 75,564,848.90 | 9,936 | 673,240 |