



Currency Derivatives Daily MTM Report

Daily summary for: 06/04/2010

| 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 | | | 7.35640 | 7.35920 | | | 308,166,952.40 | 41,891 | 259,611 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.47320 | 7.47610 | | | 672,588.00 | 90 | 15,312 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.58850 | 7.59180 | | | 0.00 | 0 | 6,472 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.70250 | 7.70700 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | 308,839,540.40 | 41,981 | 281,395 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 10.00000 | 8,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 1,051.00000 | 1,052,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 8,791.00000 | 8,794,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 35.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 6,791.00000 | 6,794,000 | 35.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Call | | 3,209.00000 | 3,206,000 | 19.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 19.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 8,841.00000 | 8,844,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 35.60 | 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 | 14.20 | Put | | 6,841.00000 | 6,844,000 | 35.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Call | | 3,159.00000 | 3,156,000 | 19.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 19.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 8,941.00000 | 8,944,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 9,241.00000 | 9,244,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 9,441.00000 | 9,444,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 36.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 7,441.00000 | 7,444,000 | 36.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 3,441.00000 | 3,444,000 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 9,391.00000 | 9,394,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 36.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 7,391.00000 | 7,394,000 | 36.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 26.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 3,391.00000 | 3,394,000 | 26.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 1,610.00000 | 1,607,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 1.00000 | 1,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 2,609.00000 | 2,606,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 9,341.00000 | 9,344,000 | 37.01 | 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 | 14.70 | Call | | 0.00000 | 0,000 | 36.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 7,341.00000 | 7,344,000 | 36.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 9,141.00000 | 9,144,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 9,191.00000 | 9,194,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 9,091.00000 | 9,094,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 35.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Put | | 7,091.00000 | 7,094,000 | 35.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 138.00000 | 128,000 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 229.00000 | 222,000 | 13.33 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Call | | 914.00000 | 911,000 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Put | | 5.00000 | 5,000 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Call | | 1,909.00000 | 1,906,000 | 20.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Put | | 0.00000 | 0,000 | 20.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Call | | 2,909.00000 | 2,906,000 | 17.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 17.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 8,991.00000 | 8,994,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 35.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 6,991.00000 | 6,994,000 | 35.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Call | | 1,012.00000 | 1,009,000 | 15.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Put | | 3.00000 | 3,000 | 15.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.35 | Call | | 2,009.00000 | 2,006,000 | 20.91 | 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 | 0,000 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Call | | 3,009.00000 | 3,006,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 8,891.00000 | 8,894,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Call | | 236.00000 | 226,000 | 13.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Put | | 127.00000 | 120,000 | 13.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Call | | 1,111.00000 | 1,108,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Put | | 2.00000 | 2,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Call | | 3,109.00000 | 3,106,000 | 18.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 18.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 35.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 6,941.00000 | 6,944,000 | 35.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 32.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 5,441.00000 | 5,444,000 | 32.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 13.00000 | 10,000 | 16.38 | 0.00 | 0 | 140 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 954.00000 | 954,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 207.00000 | 196,000 | 13.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 148.00000 | 140,000 | 13.11 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Call | | 1,062.00000 | 1,059,000 | 15.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Put | | 3.00000 | 3,000 | 15.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Call | | 2,059.00000 | 2,056,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Put | | 0.00000 | 0,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Call | | 3,059.00000 | 3,056,000 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 17.80 | 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 | | 8.00000 | 7,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 1,099.00000 | 1,101,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 4.00000 | 3,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1,395.00000 | 1,397,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 36.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 7,241.00000 | 7,244,000 | 36.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 36.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 7,191.00000 | 7,194,000 | 36.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 0.00000 | 0,000 | 29.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 4,191.00000 | 4,194,000 | 29.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 35.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 7,141.00000 | 7,144,000 | 35.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 4.00000 | 3,000 | 17.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 1,345.00000 | 1,347,000 | 17.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Call | | 676.00000 | 671,000 | 14.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Put | | 17.00000 | 15,000 | 14.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Call | | 1,659.00000 | 1,657,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Put | | 0.00000 | 1,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Call | | 2,659.00000 | 2,656,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 7.00000 | 6,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 1,148.00000 | 1,150,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 121.00000 | 112,000 | 13.51 | 0.00 | 0 | 600 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 262.00000 | 256,000 | 13.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Call | | 1,859.00000 | 1,856,000 | 20.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Call | | 2,859.00000 | 2,856,000 | 17.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 17.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 33.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 5,691.00000 | 5,694,000 | 33.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 4,691.00000 | 4,694,000 | 30.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 27.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 3,691.00000 | 3,694,000 | 27.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 6.00000 | 5,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,197.00000 | 1,199,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 106.00000 | 97,000 | 13.69 | 0.00 | 0 | 1,430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 297.00000 | 291,000 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 818.00000 | 814,000 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Put | | 9.00000 | 8,000 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Call | | 1,809.00000 | 1,806,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Put | | 0.00000 | 0,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Call | | 2,809.00000 | 2,806,000 | 17.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 17.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 33.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 5,741.00000 | 5,744,000 | 33.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 30.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 4,741.00000 | 4,744,000 | 30.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 27.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 3,741.00000 | 3,744,000 | 27.53 | 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 | 8.60 | Call | | 6.00000 | 4,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,247.00000 | 1,248,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 770.00000 | 766,000 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 11.00000 | 10,000 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 1,759.00000 | 1,757,000 | 19.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 0.00000 | 1,000 | 19.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 2,759.00000 | 2,756,000 | 18.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 18.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 33.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 5,791.00000 | 5,794,000 | 33.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 3,791.00000 | 3,794,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 5.00000 | 4,000 | 17.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1,296.00000 | 1,298,000 | 17.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Call | | 723.00000 | 718,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Put | | 14.00000 | 12,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Call | | 1,709.00000 | 1,707,000 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Put | | 0.00000 | 1,000 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Call | | 2,709.00000 | 2,706,000 | 18.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 18.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 5,941.00000 | 5,944,000 | 34.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 0.00000 | 0,000 | 31.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 4,941.00000 | 4,944,000 | 31.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 0.00000 | 0,000 | 28.37 | 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 | | 3,941.00000 | 3,944,000 | 28.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 3.00000 | 3,000 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 1,444.00000 | 1,447,000 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 53.00000 | 46,000 | 14.59 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 494.00000 | 490,000 | 14.59 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Call | | 585.00000 | 579,000 | 14.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Put | | 26.00000 | 23,000 | 14.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Call | | 1,560.00000 | 1,557,000 | 18.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Put | | 1.00000 | 1,000 | 18.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Call | | 2,559.00000 | 2,556,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 46.00000 | 40,000 | 14.76 | 0.00 | 0 | 450 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 537.00000 | 534,000 | 14.76 | 0.00 | 0 | 430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Call | | 541.00000 | 534,000 | 14.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Put | | 32.00000 | 28,000 | 14.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Call | | 1,510.00000 | 1,507,000 | 18.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Put | | 1.00000 | 1,000 | 18.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Call | | 2,509.00000 | 2,506,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 34.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 6,041.00000 | 6,044,000 | 34.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 0.00000 | 0,000 | 28.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 4,041.00000 | 4,044,000 | 28.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 3.00000 | 2,000 | 18.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 1,544.00000 | 1,546,000 | 18.53 | 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 | 7.90 | Call | | 40.00000 | 34,000 | 14.94 | 0.00 | 0 | 55 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 581.00000 | 578,000 | 14.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 497.00000 | 491,000 | 14.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 38.00000 | 35,000 | 14.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Call | | 1,460.00000 | 1,457,000 | 18.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Put | | 1.00000 | 1,000 | 18.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Call | | 2,459.00000 | 2,456,000 | 19.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 19.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 34.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 6,141.00000 | 6,144,000 | 34.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 29.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 4,141.00000 | 4,144,000 | 29.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 34.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 6,341.00000 | 6,344,000 | 34.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 32.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 5,341.00000 | 5,344,000 | 32.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 0.00000 | 0,000 | 29.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 4,341.00000 | 4,344,000 | 29.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 0.00000 | 0,000 | 25.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 3,341.00000 | 3,344,000 | 25.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 34.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 6,291.00000 | 6,294,000 | 34.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 32.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 5,291.00000 | 5,294,000 | 32.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 0.00000 | 0,000 | 29.48 | 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 | | 4,291.00000 | 4,294,000 | 29.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Call | | 302.00000 | 293,000 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Put | | 93.00000 | 87,000 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Call | | 1,211.00000 | 1,208,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Put | | 2.00000 | 2,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Call | | 2,209.00000 | 2,206,000 | 20.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 20.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 34.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 6,241.00000 | 6,244,000 | 34.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 0.00000 | 0,000 | 29.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 4,241.00000 | 4,244,000 | 29.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 3,241.00000 | 3,244,000 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 2.00000 | 1,000 | 19.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 1,743.00000 | 1,745,000 | 19.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Call | | 22.00000 | 19,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Put | | 763.00000 | 763,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Call | | 338.00000 | 329,000 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Put | | 79.00000 | 73,000 | 13.66 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Call | | 1,260.00000 | 1,257,000 | 17.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Put | | 1.00000 | 1,000 | 17.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Call | | 2,259.00000 | 2,256,000 | 19.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 19.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 34.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 6,091.00000 | 6,094,000 | 34.68 | 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 | 28.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 4,091.00000 | 4,094,000 | 28.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 34.00000 | 29,000 | 15.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 625.00000 | 623,000 | 15.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Call | | 455.00000 | 448,000 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Put | | 46.00000 | 42,000 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Call | | 1,410.00000 | 1,407,000 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Put | | 1.00000 | 1,000 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Call | | 2,409.00000 | 2,406,000 | 19.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 19.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 34.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 5,991.00000 | 5,994,000 | 34.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 4,991.00000 | 4,994,000 | 31.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 0.00000 | 0,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 3,991.00000 | 3,994,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 2.00000 | 2,000 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 1,593.00000 | 1,596,000 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 3.00000 | 2,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 1,494.00000 | 1,496,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 33.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 5,641.00000 | 5,644,000 | 33.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 30.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 4,641.00000 | 4,644,000 | 30.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 2.00000 | 2,000 | 18.89 | 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 | | 1,643.00000 | 1,646,000 | 18.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Call | | 415.00000 | 407,000 | 13.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Put | | 56.00000 | 51,000 | 13.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Call | | 1,360.00000 | 1,357,000 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Put | | 1.00000 | 1,000 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 34.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 5,841.00000 | 5,844,000 | 34.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 3,841.00000 | 3,844,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 1.00000 | 1,000 | 19.61 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 1,842.00000 | 1,845,000 | 19.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Call | | 268.00000 | 259,000 | 13.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Put | | 109.00000 | 103,000 | 13.38 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Call | | 1,161.00000 | 1,158,000 | 16.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Put | | 2.00000 | 2,000 | 16.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Call | | 2,159.00000 | 2,156,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 4,491.00000 | 4,494,000 | 30.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 1.00000 | 1,000 | 19.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 1,892.00000 | 1,895,000 | 19.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 2.00000 | 1,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 1,693.00000 | 1,695,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 179.00000 | 169,000 | 12.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 170.00000 | 163,000 | 12.97 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 8,141.00000 | 8,144,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 6,641.00000 | 6,644,000 | 35.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 32.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 5,141.00000 | 5,144,000 | 32.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 27.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 3,641.00000 | 3,644,000 | 27.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Call | | 866.00000 | 862,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Put | | 7.00000 | 6,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Call | | 2,359.00000 | 2,356,000 | 19.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 19.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Call | | 3,859.00000 | 3,856,000 | 29.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 29.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 8,391.00000 | 8,394,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 35.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 6,891.00000 | 6,894,000 | 35.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 28.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 3,891.00000 | 3,894,000 | 28.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 15.00000 | 12,000 | 16.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 906.00000 | 906,000 | 16.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Call | | 630.00000 | 625,000 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 21.00000 | 19,000 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Call | | 2,109.00000 | 2,106,000 | 20.53 | 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 | 5.25 | Put | | 0.00000 | 0,000 | 20.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 3,609.00000 | 3,606,000 | 25.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 25.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 1.00000 | 1,000 | 19.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 1,942.00000 | 1,945,000 | 19.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 92.00000 | 84,000 | 13.87 | 0.00 | 0 | 6,350 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 333.00000 | 328,000 | 13.87 | 0.00 | 0 | 130 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 31.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 4,891.00000 | 4,894,000 | 31.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 30.23 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 4,541.00000 | 4,544,000 | 30.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 1.00000 | 1,000 | 19.43 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 1,792.00000 | 1,795,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 1.00000 | 1,000 | 20.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 1,992.00000 | 1,995,000 | 20.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Call | | 80.00000 | 72,000 | 14.05 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Put | | 371.00000 | 366,000 | 14.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 31.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 4,841.00000 | 4,844,000 | 31.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 1.00000 | 0,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 2,242.00000 | 2,244,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 1.00000 | 1,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 2,142.00000 | 2,145,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 70.00000 | 62,000 | 14.23 | 0.00 | 0 | 17,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 411.00000 | 406,000 | 14.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 1.00000 | 0,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 2,292.00000 | 2,294,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 1.00000 | 0,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 2,192.00000 | 2,194,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 1.00000 | 1,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 2,092.00000 | 2,095,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 61.00000 | 54,000 | 14.41 | 0.00 | 0 | 33 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 452.00000 | 448,000 | 14.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 32.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 5,191.00000 | 5,194,000 | 32.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 19.00000 | 16,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 810.00000 | 810,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 5,391.00000 | 5,394,000 | 32.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 25.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 3,291.00000 | 3,294,000 | 25.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,191.00000 | 3,194,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 0.00000 | 0,000 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 3,091.00000 | 3,094,000 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 11.00000 | 9,000 | 16.56 | 0.00 | 0 | 1,900 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 1,002.00000 | 1,003,000 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 32.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 5,241.00000 | 5,244,000 | 32.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 25.00 | 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 | | 3,141.00000 | 3,144,000 | 25.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 0.00000 | 0,000 | 24.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 3,041.00000 | 3,044,000 | 24.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 17.00000 | 14,000 | 16.02 | 0.00 | 0 | 135 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 858.00000 | 858,000 | 16.02 | 0.00 | 0 | 6 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 31.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 5,091.00000 | 5,094,000 | 31.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 0.00000 | 0,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 2,991.00000 | 2,994,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 0.00000 | 0,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 2,891.00000 | 2,894,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 0.00000 | 0,000 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 2,791.00000 | 2,794,000 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 0.00000 | 0,000 | 23.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 2,691.00000 | 2,694,000 | 23.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 0.00000 | 0,000 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 2,591.00000 | 2,594,000 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 0.00000 | 0,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 2,491.00000 | 2,494,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 0.00000 | 0,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 2,391.00000 | 2,394,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 26.00000 | 22,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 717.00000 | 716,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 30.97 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 4,791.00000 | 4,794,000 | 30.97 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 1.00000 | 1,000 | 20.36 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 2,042.00000 | 2,045,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 5,041.00000 | 5,044,000 | 31.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 0.00000 | 0,000 | 24.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 2,941.00000 | 2,944,000 | 24.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 0.00000 | 0,000 | 23.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 2,841.00000 | 2,844,000 | 23.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 0.00000 | 0,000 | 23.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 2,741.00000 | 2,744,000 | 23.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 0.00000 | 0,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 2,541.00000 | 2,544,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 0.00000 | 0,000 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 2,441.00000 | 2,444,000 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 0.00000 | 0,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 2,341.00000 | 2,344,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 30.00000 | 25,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 671.00000 | 669,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 0.00000 | 0,000 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 2,641.00000 | 2,644,000 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 8,341.00000 | 8,344,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Call | | 3,659.00000 | 3,656,000 | 26.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 26.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 35.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 6,391.00000 | 6,394,000 | 35.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 0.00000 | 0,000 | 29.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 4,391.00000 | 4,394,000 | 29.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 8,441.00000 | 8,444,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 35.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 6,441.00000 | 6,444,000 | 35.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 0.00000 | 0,000 | 29.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 4,441.00000 | 4,444,000 | 29.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Call | | 3,559.00000 | 3,556,000 | 24.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 24.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 8,591.00000 | 8,594,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 35.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 6,591.00000 | 6,594,000 | 35.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 30.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 4,591.00000 | 4,594,000 | 30.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Call | | 3,409.00000 | 3,406,000 | 22.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 22.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 8,491.00000 | 8,494,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 35.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 6,491.00000 | 6,494,000 | 35.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Call | | 3,509.00000 | 3,506,000 | 24.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 24.21 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 10,141.00000 | 10,144,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 8,541.00000 | 8,544,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 35.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 6,541.00000 | 6,544,000 | 35.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Call | | 3,459.00000 | 3,456,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 8,641.00000 | 8,644,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Call | | 3,359.00000 | 3,356,000 | 22.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 22.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 8,691.00000 | 8,694,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 35.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 6,691.00000 | 6,694,000 | 35.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Call | | 376.00000 | 367,000 | 13.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Put | | 67.00000 | 61,000 | 13.80 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Call | | 1,310.00000 | 1,307,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Put | | 1.00000 | 1,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Call | | 2,309.00000 | 2,306,000 | 19.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 19.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Call | | 3,309.00000 | 3,306,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 37.01 | 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 | 15.60 | Put | | 8,241.00000 | 8,244,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 3,759.00000 | 3,756,000 | 27.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 27.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 8,291.00000 | 8,294,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Call | | 3,709.00000 | 3,706,000 | 27.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 27.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 8,741.00000 | 8,744,000 | 37.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 35.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 6,741.00000 | 6,744,000 | 35.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Call | | 3,259.00000 | 3,256,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 158.00000 | 147,000 | 13.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 199.00000 | 191,000 | 13.15 | 0.00 | 0 | 100 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Put | | 8,374.00000 | 8,377,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 27.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Put | | 6,374.00000 | 6,377,000 | 27.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Call | | 1.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Put | | 4,375.00000 | 4,378,000 | 23.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Call | | 17.00000 | 15,000 | 22.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Put | | 2,391.00000 | 2,392,000 | 22.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Call | | 691.00000 | 683,000 | 13.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Put | | 65.00000 | 60,000 | 13.81 | 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 | | 1,630.00000 | 1,627,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Put | | 4.00000 | 4,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Call | | 2,627.00000 | 2,624,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Put | | 1.00000 | 1,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Call | | 3,626.00000 | 3,623,000 | 21.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 21.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Put | | 8,324.00000 | 8,327,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 27.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Put | | 6,324.00000 | 6,327,000 | 27.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Call | | 1.00000 | 1,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Put | | 4,325.00000 | 4,328,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Call | | 19.00000 | 16,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Put | | 2,343.00000 | 2,343,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Call | | 189.00000 | 179,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Put | | 513.00000 | 506,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Call | | 732.00000 | 724,000 | 13.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Put | | 56.00000 | 51,000 | 13.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Call | | 1,680.00000 | 1,677,000 | 17.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Put | | 4.00000 | 4,000 | 17.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Call | | 2,677.00000 | 2,674,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Put | | 1.00000 | 1,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Call | | 3,676.00000 | 3,673,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Call | | 177.00000 | 167,000 | 15.86 | 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 | | 551.00000 | 544,000 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Put | | 8,424.00000 | 8,427,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 27.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Put | | 6,424.00000 | 6,427,000 | 27.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Call | | 1.00000 | 1,000 | 23.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Put | | 4,425.00000 | 4,428,000 | 23.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Call | | 16.00000 | 14,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Put | | 2,440.00000 | 2,441,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Call | | 165.00000 | 156,000 | 16.05 | 0.00 | 0 | 100 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Put | | 589.00000 | 583,000 | 16.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Call | | 652.00000 | 643,000 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Put | | 76.00000 | 70,000 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Call | | 1,581.00000 | 1,577,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Put | | 5.00000 | 4,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Call | | 2,577.00000 | 2,574,000 | 21.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Put | | 1.00000 | 1,000 | 21.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Call | | 3,576.00000 | 3,573,000 | 22.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 22.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Put | | 8,474.00000 | 8,477,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 27.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Put | | 6,474.00000 | 6,477,000 | 27.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Call | | 1.00000 | 1,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Put | | 4,475.00000 | 4,478,000 | 24.05 | 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 | 9.95 | Call | | 15.00000 | 13,000 | 22.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Put | | 2,489.00000 | 2,490,000 | 22.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Call | | 155.00000 | 145,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Put | | 629.00000 | 622,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Call | | 613.00000 | 604,000 | 13.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Put | | 87.00000 | 81,000 | 13.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Call | | 1,531.00000 | 1,528,000 | 16.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Put | | 5.00000 | 5,000 | 16.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Call | | 2,527.00000 | 2,524,000 | 21.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Put | | 1.00000 | 1,000 | 21.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Call | | 3,526.00000 | 3,523,000 | 22.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 22.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Put | | 8,574.00000 | 8,577,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 28.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Put | | 6,574.00000 | 6,577,000 | 28.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Call | | 1.00000 | 1,000 | 24.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Put | | 4,575.00000 | 4,578,000 | 24.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Call | | 13.00000 | 11,000 | 22.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Put | | 2,587.00000 | 2,588,000 | 22.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Call | | 136.00000 | 127,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Put | | 710.00000 | 704,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Call | | 541.00000 | 531,000 | 13.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Put | | 115.00000 | 108,000 | 13.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Call | | 1,433.00000 | 1,429,000 | 15.76 | 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 | | 7.00000 | 6,000 | 15.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Call | | 2,427.00000 | 2,424,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Put | | 1.00000 | 1,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Call | | 3,426.00000 | 3,423,000 | 22.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 22.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Put | | 8,624.00000 | 8,627,000 | 31.16 | 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 | | 6,624.00000 | 6,627,000 | 28.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Call | | 1.00000 | 1,000 | 24.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Put | | 4,625.00000 | 4,628,000 | 24.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Call | | 12.00000 | 10,000 | 22.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Put | | 2,636.00000 | 2,637,000 | 22.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Call | | 127.00000 | 119,000 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Put | | 751.00000 | 746,000 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Call | | 506.00000 | 496,000 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Put | | 130.00000 | 123,000 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Call | | 1,383.00000 | 1,379,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Put | | 7.00000 | 6,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Call | | 2,377.00000 | 2,374,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Put | | 1.00000 | 1,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Call | | 3,376.00000 | 3,373,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Put | | 8,674.00000 | 8,677,000 | 31.16 | 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 | 14.15 | Call | | 0.00000 | 0,000 | 28.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Put | | 6,674.00000 | 6,677,000 | 28.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Call | | 1.00000 | 1,000 | 24.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Put | | 4,675.00000 | 4,678,000 | 24.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Call | | 11.00000 | 9,000 | 22.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Put | | 2,685.00000 | 2,686,000 | 22.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Call | | 120.00000 | 111,000 | 17.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Put | | 794.00000 | 788,000 | 17.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Call | | 473.00000 | 463,000 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Put | | 147.00000 | 140,000 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Call | | 1,334.00000 | 1,330,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Put | | 8.00000 | 7,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Call | | 2,327.00000 | 2,324,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Put | | 1.00000 | 1,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Call | | 3,326.00000 | 3,323,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Put | | 8,824.00000 | 8,827,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 28.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Put | | 6,824.00000 | 6,827,000 | 28.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Call | | 1.00000 | 1,000 | 24.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Put | | 4,825.00000 | 4,828,000 | 24.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Call | | 8.00000 | 7,000 | 22.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Put | | 2,832.00000 | 2,834,000 | 22.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Call | | 382.00000 | 372,000 | 14.19 | 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 | 7.30 | Put | | 206.00000 | 199,000 | 14.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Call | | 1,187.00000 | 1,182,000 | 14.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Put | | 11.00000 | 9,000 | 14.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Call | | 2,178.00000 | 2,174,000 | 19.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Put | | 2.00000 | 1,000 | 19.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Call | | 3,176.00000 | 3,173,000 | 23.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 23.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Put | | 8,774.00000 | 8,777,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Put | | 6,774.00000 | 6,777,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Call | | 1.00000 | 1,000 | 24.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Put | | 4,775.00000 | 4,778,000 | 24.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Call | | 9.00000 | 8,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Put | | 2,783.00000 | 2,785,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Call | | 106.00000 | 98,000 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Put | | 880.00000 | 875,000 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Call | | 411.00000 | 401,000 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Put | | 185.00000 | 178,000 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Call | | 1,236.00000 | 1,232,000 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Put | | 10.00000 | 9,000 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Call | | 2,227.00000 | 2,224,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Put | | 1.00000 | 1,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Call | | 3,226.00000 | 3,223,000 | 23.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 23.43 | 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 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Put | | 8,924.00000 | 8,927,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 28.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Put | | 6,924.00000 | 6,927,000 | 28.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Call | | 1.00000 | 0,000 | 24.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Put | | 4,925.00000 | 4,927,000 | 24.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Call | | 7.00000 | 6,000 | 22.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Put | | 2,931.00000 | 2,933,000 | 22.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Call | | 88.00000 | 81,000 | 17.98 | 0.00 | 0 | 585 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Put | | 1,012.00000 | 1,008,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Call | | 329.00000 | 318,000 | 14.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Put | | 253.00000 | 245,000 | 14.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Call | | 1,090.00000 | 1,085,000 | 13.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Put | | 14.00000 | 12,000 | 13.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Call | | 2,078.00000 | 2,075,000 | 19.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Put | | 2.00000 | 2,000 | 19.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Call | | 3,076.00000 | 3,073,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Put | | 0.00000 | 0,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Call | | 100.00000 | 92,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Put | | 924.00000 | 919,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Put | | 8,224.00000 | 8,227,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 27.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Put | | 6,224.00000 | 6,227,000 | 27.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Call | | 1.00000 | 1,000 | 23.57 | 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 | | 4,225.00000 | 4,228,000 | 23.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Call | | 22.00000 | 19,000 | 22.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Put | | 2,246.00000 | 2,246,000 | 22.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Call | | 216.00000 | 206,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Put | | 440.00000 | 433,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Call | | 816.00000 | 809,000 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Put | | 40.00000 | 36,000 | 13.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Call | | 1,779.00000 | 1,776,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Put | | 3.00000 | 3,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Call | | 2,776.00000 | 2,773,000 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Call | | 3,776.00000 | 3,773,000 | 21.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 21.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Put | | 8,274.00000 | 8,277,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 27.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Put | | 6,274.00000 | 6,277,000 | 27.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Call | | 1.00000 | 1,000 | 23.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Put | | 4,275.00000 | 4,278,000 | 23.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Call | | 20.00000 | 17,000 | 22.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Put | | 2,294.00000 | 2,294,000 | 22.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Call | | 202.00000 | 192,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Put | | 476.00000 | 469,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Call | | 773.00000 | 766,000 | 13.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Put | | 47.00000 | 43,000 | 13.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Call | | 1,730.00000 | 1,726,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Put | | 4.00000 | 3,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Call | | 2,727.00000 | 2,724,000 | 22.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Put | | 1.00000 | 1,000 | 22.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Call | | 3,726.00000 | 3,723,000 | 21.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 21.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Put | | 8,524.00000 | 8,527,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 28.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Put | | 6,524.00000 | 6,527,000 | 28.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Call | | 1.00000 | 1,000 | 24.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Put | | 4,525.00000 | 4,528,000 | 24.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Call | | 14.00000 | 12,000 | 22.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Put | | 2,538.00000 | 2,539,000 | 22.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Call | | 145.00000 | 136,000 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Put | | 669.00000 | 663,000 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Call | | 576.00000 | 567,000 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Put | | 100.00000 | 94,000 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Call | | 1,482.00000 | 1,478,000 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Put | | 6.00000 | 5,000 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Call | | 2,477.00000 | 2,474,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Put | | 1.00000 | 1,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Call | | 3,476.00000 | 3,473,000 | 22.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 22.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 31.16 | 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 | 16.20 | Put | | 8,724.00000 | 8,727,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Put | | 6,724.00000 | 6,727,000 | 28.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Call | | 1.00000 | 1,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Put | | 4,725.00000 | 4,728,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Call | | 10.00000 | 8,000 | 22.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Put | | 2,734.00000 | 2,735,000 | 22.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Call | | 112.00000 | 104,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Put | | 836.00000 | 831,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Call | | 441.00000 | 431,000 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Put | | 165.00000 | 158,000 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Call | | 1,285.00000 | 1,281,000 | 14.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Put | | 9.00000 | 8,000 | 14.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Call | | 2,277.00000 | 2,274,000 | 20.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Put | | 1.00000 | 1,000 | 20.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Call | | 3,276.00000 | 3,273,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Put | | 8,874.00000 | 8,877,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 28.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Put | | 6,874.00000 | 6,877,000 | 28.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Call | | 1.00000 | 0,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Put | | 4,875.00000 | 4,877,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Call | | 8.00000 | 7,000 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Put | | 2,882.00000 | 2,884,000 | 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 | 13/09/2010 | Foreign Exchange Option | 8.35 | Call | | 94.00000 | 86,000 | 17.78 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.35 | Put | | 968.00000 | 963,000 | 17.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Call | | 355.00000 | 344,000 | 14.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Put | | 229.00000 | 221,000 | 14.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Call | | 1,138.00000 | 1,134,000 | 14.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Put | | 12.00000 | 11,000 | 14.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Call | | 2,128.00000 | 2,125,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Put | | 2.00000 | 2,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Call | | 3,126.00000 | 3,123,000 | 23.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 23.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Call | | 36.00000 | 32,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Put | | 1,860.00000 | 1,859,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Call | | 41.00000 | 36,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Put | | 1,715.00000 | 1,713,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Put | | 1,148.00000 | 1,145,000 | 18.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Call | | 74.00000 | 68,000 | 18.55 | 0.00 | 0 | 500 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Put | | 1,287.00000 | 1,284,000 | 19.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Call | | 63.00000 | 57,000 | 19.13 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Call | | 43.00000 | 38,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Put | | 1,667.00000 | 1,665,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Call | | 47.00000 | 42,000 | 20.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Put | | 1,571.00000 | 1,569,000 | 20.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.60 | Call | | 70.00000 | 64,000 | 18.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.60 | Put | | 1,194.00000 | 1,191,000 | 18.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.60 | Put | | 372.00000 | 364,000 | 14.89 | 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 | 7.60 | Call | | 248.00000 | 237,000 | 14.89 | 0.00 | 0 | 100 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 8,358.00000 | 8,362,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 1.00000 | 1,000 | 25.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 6,359.00000 | 6,363,000 | 25.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 14.00000 | 12,000 | 25.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 4,372.00000 | 4,374,000 | 25.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 58.00000 | 53,000 | 22.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 2,416.00000 | 2,415,000 | 22.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 273.00000 | 265,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 631.00000 | 627,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 763.00000 | 755,000 | 14.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 121.00000 | 117,000 | 14.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Call | | 1,656.00000 | 1,651,000 | 16.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Put | | 14.00000 | 13,000 | 16.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Call | | 2,644.00000 | 2,641,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Put | | 2.00000 | 3,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Call | | 3,642.00000 | 3,639,000 | 25.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 1,000 | 25.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 159.00000 | 152,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 1,117.00000 | 1,114,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 8,408.00000 | 8,412,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 1.00000 | 1,000 | 25.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 6,409.00000 | 6,413,000 | 25.31 | 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 | 12.00 | Call | | 13.00000 | 12,000 | 25.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 4,421.00000 | 4,424,000 | 25.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 56.00000 | 51,000 | 22.67 | 0.00 | 0 | 300 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 2,464.00000 | 2,463,000 | 22.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 727.00000 | 719,000 | 14.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 135.00000 | 131,000 | 14.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Call | | 1,607.00000 | 1,603,000 | 16.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Put | | 15.00000 | 15,000 | 16.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Call | | 2,594.00000 | 2,591,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Put | | 2.00000 | 3,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Call | | 3,592.00000 | 3,589,000 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 1,000 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Put | | 8,458.00000 | 8,462,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Call | | 1.00000 | 1,000 | 25.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Put | | 6,459.00000 | 6,463,000 | 25.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 13.00000 | 11,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 4,471.00000 | 4,473,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Call | | 54.00000 | 50,000 | 22.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Put | | 2,512.00000 | 2,512,000 | 22.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Call | | 248.00000 | 240,000 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Put | | 706.00000 | 702,000 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 692.00000 | 684,000 | 14.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 150.00000 | 146,000 | 14.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Call | | 1,559.00000 | 1,554,000 | 15.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Put | | 17.00000 | 16,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Call | | 2,544.00000 | 2,541,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Put | | 2.00000 | 3,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Call | | 3,542.00000 | 3,539,000 | 24.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 1,000 | 24.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 8,508.00000 | 8,512,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 1.00000 | 1,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 6,509.00000 | 6,513,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 12.00000 | 10,000 | 25.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 4,520.00000 | 4,522,000 | 25.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 52.00000 | 48,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 2,560.00000 | 2,560,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 237.00000 | 229,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 745.00000 | 741,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Call | | 659.00000 | 651,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Put | | 167.00000 | 163,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Call | | 1,510.00000 | 1,506,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Put | | 18.00000 | 18,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Call | | 2,495.00000 | 2,491,000 | 19.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Put | | 3.00000 | 3,000 | 19.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Call | | 3,492.00000 | 3,489,000 | 24.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 1,000 | 24.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 260.00000 | 252,000 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 668.00000 | 664,000 | 16.56 | 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 | 16.15 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Put | | 8,558.00000 | 8,562,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Call | | 1.00000 | 1,000 | 25.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Put | | 6,559.00000 | 6,563,000 | 25.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Call | | 11.00000 | 10,000 | 25.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Put | | 4,569.00000 | 4,572,000 | 25.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Call | | 50.00000 | 46,000 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Put | | 2,608.00000 | 2,608,000 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Call | | 226.00000 | 218,000 | 17.05 | 0.00 | 0 | 4,400 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Put | | 784.00000 | 780,000 | 17.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Call | | 627.00000 | 618,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Put | | 185.00000 | 180,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Call | | 1,462.00000 | 1,458,000 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Put | | 20.00000 | 20,000 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Call | | 2,445.00000 | 2,441,000 | 19.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Put | | 3.00000 | 3,000 | 19.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Call | | 3,442.00000 | 3,439,000 | 24.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 1,000 | 24.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 8,608.00000 | 8,612,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 1.00000 | 1,000 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 6,609.00000 | 6,613,000 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 11.00000 | 9,000 | 25.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 4,619.00000 | 4,621,000 | 25.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 49.00000 | 44,000 | 23.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 2,657.00000 | 2,656,000 | 23.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 216.00000 | 208,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 824.00000 | 820,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Call | | 595.00000 | 587,000 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Put | | 203.00000 | 199,000 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Call | | 1,414.00000 | 1,410,000 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Put | | 22.00000 | 22,000 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Call | | 2,395.00000 | 2,392,000 | 19.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Put | | 3.00000 | 4,000 | 19.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Call | | 3,392.00000 | 3,389,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 1,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 8,658.00000 | 8,662,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 1.00000 | 1,000 | 25.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 6,659.00000 | 6,663,000 | 25.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 10.00000 | 9,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 4,668.00000 | 4,671,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 47.00000 | 43,000 | 23.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 2,705.00000 | 2,705,000 | 23.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 206.00000 | 198,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 864.00000 | 860,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Call | | 565.00000 | 557,000 | 14.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Put | | 223.00000 | 219,000 | 14.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Call | | 1,367.00000 | 1,362,000 | 15.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Put | | 25.00000 | 24,000 | 15.20 | 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 | 5.25 | Call | | 2,346.00000 | 2,342,000 | 19.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Put | | 4.00000 | 4,000 | 19.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Call | | 3,342.00000 | 3,339,000 | 23.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 1,000 | 23.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Put | | 8,858.00000 | 8,862,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Call | | 1.00000 | 1,000 | 25.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Put | | 6,859.00000 | 6,863,000 | 25.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Call | | 8.00000 | 7,000 | 25.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Put | | 4,866.00000 | 4,869,000 | 25.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Call | | 41.00000 | 37,000 | 23.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Put | | 2,899.00000 | 2,899,000 | 23.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Call | | 173.00000 | 165,000 | 18.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Put | | 1,031.00000 | 1,027,000 | 18.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Call | | 456.00000 | 447,000 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Put | | 314.00000 | 309,000 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Call | | 1,178.00000 | 1,173,000 | 14.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Put | | 36.00000 | 35,000 | 14.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Call | | 2,147.00000 | 2,143,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Put | | 5.00000 | 5,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Call | | 3,143.00000 | 3,139,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Put | | 1.00000 | 1,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 8,808.00000 | 8,812,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 1.00000 | 1,000 | 25.84 | 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 | 14.40 | Put | | 6,809.00000 | 6,813,000 | 25.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 8.00000 | 7,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 4,816.00000 | 4,819,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 43.00000 | 39,000 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 2,851.00000 | 2,851,000 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 180.00000 | 173,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 988.00000 | 985,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Call | | 482.00000 | 473,000 | 14.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Put | | 290.00000 | 285,000 | 14.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Call | | 1,225.00000 | 1,219,000 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Put | | 33.00000 | 31,000 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Call | | 2,197.00000 | 2,193,000 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Put | | 5.00000 | 5,000 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Call | | 3,193.00000 | 3,189,000 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Put | | 1.00000 | 1,000 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Call | | 152.00000 | 145,000 | 18.53 | 0.00 | 0 | 117 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Put | | 1,160.00000 | 1,157,000 | 18.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Put | | 8,908.00000 | 8,912,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Call | | 1.00000 | 1,000 | 25.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Put | | 6,909.00000 | 6,913,000 | 25.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Call | | 7.00000 | 6,000 | 25.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Put | | 4,915.00000 | 4,918,000 | 25.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Call | | 40.00000 | 36,000 | 23.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Put | | 2,948.00000 | 2,948,000 | 23.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Call | | 165.00000 | 158,000 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Put | | 1,073.00000 | 1,070,000 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Call | | 431.00000 | 423,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Put | | 339.00000 | 335,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Call | | 1,132.00000 | 1,126,000 | 14.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Put | | 40.00000 | 38,000 | 14.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Call | | 2,098.00000 | 2,094,000 | 18.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Put | | 6.00000 | 6,000 | 18.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Call | | 3,093.00000 | 3,089,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Put | | 1.00000 | 1,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Call | | 197.00000 | 189,000 | 17.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Put | | 905.00000 | 901,000 | 17.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 8,258.00000 | 8,262,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 1.00000 | 1,000 | 25.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 6,259.00000 | 6,263,000 | 25.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 16.00000 | 14,000 | 25.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 4,274.00000 | 4,276,000 | 25.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 62.00000 | 58,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 2,320.00000 | 2,320,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 301.00000 | 292,000 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 559.00000 | 554,000 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Call | | 837.00000 | 830,000 | 14.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Put | | 95.00000 | 92,000 | 14.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Call | | 1,753.00000 | 1,749,000 | 16.66 | 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 | 5.85 | Put | | 11.00000 | 11,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Call | | 2,744.00000 | 2,740,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Put | | 2.00000 | 2,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Call | | 3,742.00000 | 3,739,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 1,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 8,308.00000 | 8,312,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 1.00000 | 1,000 | 25.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 6,309.00000 | 6,313,000 | 25.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 15.00000 | 13,000 | 25.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 4,323.00000 | 4,325,000 | 25.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 60.00000 | 55,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 2,368.00000 | 2,367,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 286.00000 | 278,000 | 16.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 594.00000 | 590,000 | 16.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Call | | 799.00000 | 792,000 | 14.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Put | | 107.00000 | 104,000 | 14.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Call | | 1,704.00000 | 1,700,000 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Put | | 12.00000 | 12,000 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Call | | 2,694.00000 | 2,690,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Put | | 2.00000 | 2,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Call | | 3,692.00000 | 3,689,000 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 1,000 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Put | | 8,708.00000 | 8,712,000 | 27.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Call | | 1.00000 | 1,000 | 25.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Put | | 6,709.00000 | 6,713,000 | 25.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Call | | 9.00000 | 8,000 | 25.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Put | | 4,717.00000 | 4,720,000 | 25.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Call | | 45.00000 | 41,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Put | | 2,753.00000 | 2,753,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Call | | 536.00000 | 528,000 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Put | | 244.00000 | 240,000 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Call | | 1,319.00000 | 1,314,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Put | | 27.00000 | 26,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Call | | 2,296.00000 | 2,292,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Put | | 4.00000 | 4,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Call | | 3,293.00000 | 3,289,000 | 23.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Put | | 1.00000 | 1,000 | 23.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Put | | 8,758.00000 | 8,762,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Call | | 1.00000 | 1,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Put | | 6,759.00000 | 6,763,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Call | | 9.00000 | 8,000 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Put | | 4,767.00000 | 4,770,000 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Call | | 44.00000 | 40,000 | 23.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Put | | 2,802.00000 | 2,802,000 | 23.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Call | | 188.00000 | 181,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Put | | 946.00000 | 943,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Call | | 508.00000 | 500,000 | 14.92 | 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 | 7.35 | Put | | 266.00000 | 262,000 | 14.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Call | | 1,272.00000 | 1,267,000 | 14.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Put | | 30.00000 | 29,000 | 14.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Call | | 2,246.00000 | 2,243,000 | 18.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Put | | 4.00000 | 5,000 | 18.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Call | | 3,243.00000 | 3,239,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Put | | 1.00000 | 1,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Call | | 1.00000 | 1,000 | 26.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Put | | 7,459.00000 | 7,463,000 | 26.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Call | | 3.00000 | 3,000 | 25.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Put | | 5,461.00000 | 5,465,000 | 25.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Call | | 29.00000 | 26,000 | 24.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Put | | 3,487.00000 | 3,488,000 | 24.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Call | | 107.00000 | 102,000 | 20.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Put | | 1,565.00000 | 1,564,000 | 20.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Call | | 4,542.00000 | 4,539,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Put | | 0.00000 | 1,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 1,612.00000 | 1,610,000 | 20.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 104.00000 | 98,000 | 20.17 | 0.00 | 0 | 330 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Call | | 80.00000 | 75,000 | 21.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Put | | 1,988.00000 | 1,987,000 | 21.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 97.00000 | 91,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 1,705.00000 | 1,703,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 77.00000 | 72,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 2,035.00000 | 2,034,000 | 21.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Call | | 316.00000 | 307,000 | 15.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Put | | 524.00000 | 519,000 | 15.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 385.00000 | 380,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 678.00000 | 678,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 367.00000 | 361,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 710.00000 | 709,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 405.00000 | 399,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 648.00000 | 647,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,049.00000 | 1,049,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 256.00000 | 251,000 | 18.00 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 2,884.00000 | 2,886,000 | 24.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 91.00000 | 88,000 | 24.00 | 0.00 | 0 | 30,000 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 269,038 |
| Total \$ / R | | | | | | | | | | 308,839,540.40 | 41,981 | 550,433 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.17390 | 11.23250 | | | 804,520.80 | 72 | 31,350 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.34580 | 11.40490 | | | 0.00 | 0 | 2,795 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.51690 | 11.57600 | | | 0.00 | 0 | 8 |
| Total £ / R Future | | | | | | | | | | 804,520.80 | 72 | 34,153 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Put | | 10,818.00000 | 10,876,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Put | | 8,818.00000 | 8,876,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Put | | 11,118.00000 | 11,176,000 | 35.98 | 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 | 20.35 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Put | | 9,118.00000 | 9,176,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Put | | 10,618.00000 | 10,676,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 8,618.00000 | 8,676,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 31.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 6,618.00000 | 6,676,000 | 31.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 25.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 4,618.00000 | 4,676,000 | 25.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Put | | 10,468.00000 | 10,526,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 8,468.00000 | 8,526,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 31.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 6,468.00000 | 6,526,000 | 31.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 1.00000 | 0,000 | 25.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 4,469.00000 | 4,526,000 | 25.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Put | | 10,368.00000 | 10,426,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 8,368.00000 | 8,426,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 10.00000 | 8,000 | 21.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 2,378.00000 | 2,434,000 | 21.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 34.00000 | 29,000 | 18.65 | 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 | 12.60 | Put | | 1,402.00000 | 1,455,000 | 18.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 682.00000 | 631,000 | 12.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 50.00000 | 57,000 | 12.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 1,636.00000 | 1,578,000 | 16.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 4.00000 | 4,000 | 16.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Put | | 10,168.00000 | 10,226,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 8,168.00000 | 8,226,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Put | | 10,218.00000 | 10,276,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 8,218.00000 | 8,276,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 40.00000 | 35,000 | 18.02 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 1,258.00000 | 1,311,000 | 18.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 175.00000 | 155,000 | 13.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 393.00000 | 431,000 | 13.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 812.00000 | 760,000 | 13.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 30.00000 | 36,000 | 13.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 1,785.00000 | 1,727,000 | 16.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 3.00000 | 3,000 | 16.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Put | | 10,668.00000 | 10,726,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 32.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 6,668.00000 | 6,726,000 | 32.07 | 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 | 15.90 | Call | | 0.00000 | 0,000 | 26.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 4,668.00000 | 4,726,000 | 26.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Put | | 10,868.00000 | 10,926,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Put | | 8,868.00000 | 8,926,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Call | | 0.00000 | 0,000 | 32.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Put | | 6,868.00000 | 6,926,000 | 32.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Put | | 11,018.00000 | 11,076,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Put | | 9,018.00000 | 9,076,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 53.00000 | 46,000 | 17.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 1,071.00000 | 1,122,000 | 17.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 243.00000 | 216,000 | 12.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 261.00000 | 292,000 | 12.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 997.00000 | 942,000 | 13.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 15.00000 | 18,000 | 13.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Put | | 11,068.00000 | 11,126,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Put | | 9,068.00000 | 9,126,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 224.00000 | 199,000 | 13.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 292.00000 | 325,000 | 13.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 950.00000 | 895,000 | 13.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 18.00000 | 21,000 | 13.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Put | | 10,968.00000 | 11,026,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Put | | 8,968.00000 | 9,026,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 4.00000 | 3,000 | 22.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 2,972.00000 | 3,029,000 | 22.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 18.00000 | 15,000 | 21.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 1,986.00000 | 2,041,000 | 21.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 56.00000 | 49,000 | 16.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 1,024.00000 | 1,075,000 | 16.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 268.00000 | 235,000 | 12.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 236.00000 | 261,000 | 12.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 1,045.00000 | 989,000 | 13.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 13.00000 | 15,000 | 13.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Put | | 10,918.00000 | 10,976,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 32.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 6,918.00000 | 6,976,000 | 32.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 26.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 4,918.00000 | 4,976,000 | 26.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Put | | 10,768.00000 | 10,826,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 8,768.00000 | 8,826,000 | 35.98 | 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 | 21.95 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Put | | 10,718.00000 | 10,776,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 8,718.00000 | 8,776,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 32.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 6,718.00000 | 6,776,000 | 32.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 26.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 4,718.00000 | 4,776,000 | 26.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Put | | 10,568.00000 | 10,626,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 8,568.00000 | 8,626,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 31.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 6,568.00000 | 6,626,000 | 31.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 25.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 4,568.00000 | 4,626,000 | 25.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 101.00000 | 89,000 | 15.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 669.00000 | 715,000 | 15.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 522.00000 | 475,000 | 12.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 90.00000 | 101,000 | 12.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 1,438.00000 | 1,380,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 6.00000 | 6,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Put | | 10,518.00000 | 10,576,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 35.98 | 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 | Put | | 8,518.00000 | 8,576,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Put | | 10,418.00000 | 10,476,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Put | | 8,418.00000 | 8,476,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 9.00000 | 7,000 | 21.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 2,427.00000 | 2,483,000 | 21.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 127.00000 | 112,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 545.00000 | 588,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 640.00000 | 590,000 | 12.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 58.00000 | 66,000 | 12.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Put | | 10,318.00000 | 10,376,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 8,318.00000 | 8,376,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Call | | 0.00000 | 0,000 | 32.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Put | | 6,818.00000 | 6,876,000 | 32.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Call | | 0.00000 | 0,000 | 29.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Put | | 5,818.00000 | 5,876,000 | 29.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 26.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 4,818.00000 | 4,876,000 | 26.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Call | | 1.00000 | 1,000 | 23.71 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Put | | 3,819.00000 | 3,877,000 | 23.71 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 10.00000 | 8,000 | 21.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 2,328.00000 | 2,384,000 | 21.53 | 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 | 12.55 | Call | | 36.00000 | 31,000 | 18.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 1,354.00000 | 1,407,000 | 18.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 149.00000 | 132,000 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 467.00000 | 508,000 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 725.00000 | 673,000 | 12.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 43.00000 | 49,000 | 12.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 1,686.00000 | 1,627,000 | 16.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 4.00000 | 3,000 | 16.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 3.00000 | 3,000 | 22.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 3,021.00000 | 3,079,000 | 22.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Call | | 0.00000 | 0,000 | 34.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Put | | 7,368.00000 | 7,426,000 | 34.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 28.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 5,368.00000 | 5,426,000 | 28.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 1.00000 | 0,000 | 25.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 4,369.00000 | 4,426,000 | 25.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 65.00000 | 57,000 | 16.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 933.00000 | 983,000 | 16.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 322.00000 | 282,000 | 12.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 190.00000 | 208,000 | 12.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Call | | 0.00000 | 0,000 | 33.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Put | | 7,268.00000 | 7,326,000 | 33.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 22.00000 | 19,000 | 20.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 1,790.00000 | 1,845,000 | 20.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 75.00000 | 65,000 | 16.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 843.00000 | 891,000 | 16.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 383.00000 | 340,000 | 12.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 151.00000 | 166,000 | 12.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 1,241.00000 | 1,183,000 | 14.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 9.00000 | 9,000 | 14.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Call | | 0.00000 | 0,000 | 33.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Put | | 6,968.00000 | 7,026,000 | 33.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Call | | 0.00000 | 0,000 | 29.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Put | | 5,968.00000 | 6,026,000 | 29.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 26.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 4,968.00000 | 5,026,000 | 26.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Call | | 1.00000 | 1,000 | 24.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Put | | 3,969.00000 | 4,027,000 | 24.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 8.00000 | 6,000 | 21.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 2,476.00000 | 2,532,000 | 21.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 30.00000 | 26,000 | 19.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 1,498.00000 | 1,552,000 | 19.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 118.00000 | 104,000 | 14.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 586.00000 | 630,000 | 14.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 600.00000 | 551,000 | 12.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 68.00000 | 77,000 | 12.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 1,537.00000 | 1,479,000 | 15.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 5.00000 | 5,000 | 15.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 93.00000 | 82,000 | 15.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 711.00000 | 758,000 | 15.50 | 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 | 10.85 | Call | | 485.00000 | 439,000 | 12.77 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 103.00000 | 115,000 | 12.77 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 1,389.00000 | 1,330,000 | 14.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 7.00000 | 6,000 | 14.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Call | | 0.00000 | 0,000 | 31.28 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Put | | 6,418.00000 | 6,476,000 | 31.28 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Call | | 0.00000 | 0,000 | 28.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Put | | 5,418.00000 | 5,476,000 | 28.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 19.00000 | 16,000 | 20.95 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 1,937.00000 | 1,992,000 | 20.95 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 60.00000 | 53,000 | 16.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 978.00000 | 1,029,000 | 16.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 1,094.00000 | 1,036,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 12.00000 | 12,000 | 13.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Call | | 0.00000 | 0,000 | 34.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Put | | 7,318.00000 | 7,376,000 | 34.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 27.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 5,318.00000 | 5,376,000 | 27.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 1.00000 | 0,000 | 25.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 4,319.00000 | 4,376,000 | 25.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 5.00000 | 4,000 | 22.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 2,823.00000 | 2,880,000 | 22.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 21.00000 | 18,000 | 20.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 1,839.00000 | 1,894,000 | 20.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 69.00000 | 61,000 | 16.34 | 0.00 | 0 | 28 |

| 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 | 12.05 | Put | | 887.00000 | 937,000 | 16.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 352.00000 | 310,000 | 12.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 170.00000 | 186,000 | 12.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 1,192.00000 | 1,134,000 | 13.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 10.00000 | 10,000 | 13.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Call | | 0.00000 | 0,000 | 33.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Put | | 7,218.00000 | 7,276,000 | 33.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 30.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 6,218.00000 | 6,276,000 | 30.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 27.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 5,218.00000 | 5,276,000 | 27.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 1.00000 | 1,000 | 24.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 4,219.00000 | 4,277,000 | 24.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Call | | 23.00000 | 20,000 | 20.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Put | | 1,741.00000 | 1,796,000 | 20.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 80.00000 | 71,000 | 15.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 798.00000 | 847,000 | 15.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 416.00000 | 372,000 | 12.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 134.00000 | 148,000 | 12.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 1,290.00000 | 1,232,000 | 14.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 8.00000 | 8,000 | 14.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 24.00000 | 21,000 | 19.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 1,692.00000 | 1,747,000 | 19.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 87.00000 | 76,000 | 15.71 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 755.00000 | 802,000 | 15.71 | 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 | 9.90 | Call | | 1,339.00000 | 1,281,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 7.00000 | 7,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Call | | 0.00000 | 0,000 | 33.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Put | | 7,018.00000 | 7,076,000 | 33.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Call | | 0.00000 | 0,000 | 30.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Put | | 6,018.00000 | 6,076,000 | 30.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 27.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 5,018.00000 | 5,076,000 | 27.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Call | | 1.00000 | 1,000 | 24.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Put | | 4,019.00000 | 4,077,000 | 24.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 28.00000 | 25,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 1,546.00000 | 1,601,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 109.00000 | 96,000 | 15.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 627.00000 | 672,000 | 15.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 560.00000 | 512,000 | 12.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 78.00000 | 88,000 | 12.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 1,488.00000 | 1,429,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 6.00000 | 5,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 7.00000 | 6,000 | 21.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 2,525.00000 | 2,582,000 | 21.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 32.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 6,768.00000 | 6,826,000 | 32.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Call | | 0.00000 | 0,000 | 29.28 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Put | | 5,768.00000 | 5,826,000 | 29.28 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 26.35 | 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 | 16.00 | Put | | 4,768.00000 | 4,826,000 | 26.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Call | | 1.00000 | 1,000 | 23.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Put | | 3,769.00000 | 3,827,000 | 23.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 12.00000 | 10,000 | 21.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 2,230.00000 | 2,286,000 | 21.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 31.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 6,518.00000 | 6,576,000 | 31.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 28.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 5,518.00000 | 5,576,000 | 28.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 25.61 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 4,518.00000 | 4,576,000 | 25.61 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 2.00000 | 1,000 | 23.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 3,520.00000 | 3,577,000 | 23.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Call | | 17.00000 | 14,000 | 21.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Put | | 2,035.00000 | 2,090,000 | 21.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 30.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 6,318.00000 | 6,376,000 | 30.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 206.00000 | 183,000 | 13.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 324.00000 | 359,000 | 13.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 903.00000 | 849,000 | 13.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 21.00000 | 25,000 | 13.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 1,885.00000 | 1,826,000 | 17.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 3.00000 | 2,000 | 17.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 30.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 6,168.00000 | 6,226,000 | 30.50 | 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 | 16.40 | Call | | 0.00000 | 0,000 | 27.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Put | | 5,168.00000 | 5,226,000 | 27.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Call | | 3.00000 | 2,000 | 22.76 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Put | | 3,171.00000 | 3,228,000 | 22.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 190.00000 | 169,000 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 358.00000 | 395,000 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 858.00000 | 804,000 | 13.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 26.00000 | 30,000 | 13.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 27.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 5,268.00000 | 5,326,000 | 27.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 1.00000 | 0,000 | 24.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 4,269.00000 | 4,326,000 | 24.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 2.00000 | 2,000 | 22.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 3,270.00000 | 3,328,000 | 22.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 11.00000 | 9,000 | 21.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 2,279.00000 | 2,335,000 | 21.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 38.00000 | 33,000 | 18.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 1,306.00000 | 1,359,000 | 18.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 162.00000 | 143,000 | 14.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 430.00000 | 469,000 | 14.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 768.00000 | 716,000 | 13.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 36.00000 | 42,000 | 13.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 1,736.00000 | 1,677,000 | 16.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 4.00000 | 3,000 | 16.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 35.98 | 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 | 19.90 | Put | | 8,668.00000 | 8,726,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Call | | 0.00000 | 0,000 | 33.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Put | | 7,168.00000 | 7,226,000 | 33.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Call | | 0.00000 | 0,000 | 28.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Put | | 5,668.00000 | 5,726,000 | 28.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 1.00000 | 1,000 | 24.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 4,169.00000 | 4,227,000 | 24.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 6.00000 | 5,000 | 22.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 2,674.00000 | 2,731,000 | 22.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 43.00000 | 38,000 | 17.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 1,211.00000 | 1,264,000 | 17.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 450.00000 | 405,000 | 12.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 118.00000 | 131,000 | 12.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 1,835.00000 | 1,777,000 | 17.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 3.00000 | 3,000 | 17.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 3,333.00000 | 3,274,000 | 21.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 0,000 | 21.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 5.00000 | 4,000 | 22.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 2,773.00000 | 2,830,000 | 22.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 8,918.00000 | 8,976,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Call | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Put | | 7,418.00000 | 7,476,000 | 34.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Call | | 0.00000 | 0,000 | 29.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Put | | 5,918.00000 | 5,976,000 | 29.72 | 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 | 15.65 | Call | | 1.00000 | 0,000 | 25.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 4,419.00000 | 4,476,000 | 25.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 4.00000 | 3,000 | 22.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 2,922.00000 | 2,979,000 | 22.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 32.00000 | 28,000 | 18.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 1,450.00000 | 1,504,000 | 18.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 294.00000 | 255,000 | 12.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 212.00000 | 231,000 | 12.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 1,587.00000 | 1,528,000 | 15.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 5.00000 | 4,000 | 15.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 3,083.00000 | 3,024,000 | 21.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 0,000 | 21.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Put | | 9,368.00000 | 9,426,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Call | | 0.00000 | 0,000 | 35.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Put | | 7,868.00000 | 7,926,000 | 35.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 31.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 6,368.00000 | 6,426,000 | 31.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 26.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 4,868.00000 | 4,926,000 | 26.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 2.00000 | 2,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 3,370.00000 | 3,428,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 20.00000 | 17,000 | 20.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 1,888.00000 | 1,943,000 | 20.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 138.00000 | 122,000 | 14.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 506.00000 | 548,000 | 14.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 1,143.00000 | 1,085,000 | 13.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 11.00000 | 11,000 | 13.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 2,633.00000 | 2,574,000 | 20.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1.00000 | 0,000 | 20.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Call | | 0.00000 | 0,000 | 33.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Put | | 7,068.00000 | 7,126,000 | 33.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 30.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 6,068.00000 | 6,126,000 | 30.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 27.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 5,068.00000 | 5,126,000 | 27.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 1.00000 | 1,000 | 24.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 4,069.00000 | 4,127,000 | 24.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 3.00000 | 2,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 3,071.00000 | 3,128,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 7.00000 | 5,000 | 21.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 2,575.00000 | 2,631,000 | 21.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 16.00000 | 13,000 | 21.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 2,084.00000 | 2,139,000 | 21.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 27.00000 | 23,000 | 19.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 1,595.00000 | 1,649,000 | 19.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 49.00000 | 43,000 | 17.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 1,117.00000 | 1,169,000 | 17.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 4.00000 | 3,000 | 22.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 2,872.00000 | 2,929,000 | 22.33 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Call | | 0.00000 | 0,000 | 33.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Put | | 7,118.00000 | 7,176,000 | 33.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 30.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 6,118.00000 | 6,176,000 | 30.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 27.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 5,118.00000 | 5,176,000 | 27.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 1.00000 | 1,000 | 24.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 4,119.00000 | 4,177,000 | 24.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 6.00000 | 5,000 | 21.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 2,624.00000 | 2,681,000 | 21.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 14.00000 | 12,000 | 21.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 2,132.00000 | 2,188,000 | 21.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Call | | 25.00000 | 22,000 | 19.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Put | | 1,643.00000 | 1,698,000 | 19.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 46.00000 | 40,000 | 17.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 1,164.00000 | 1,216,000 | 17.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 5.00000 | 4,000 | 22.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 2,723.00000 | 2,780,000 | 22.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 30.82 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 6,268.00000 | 6,326,000 | 30.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 13.00000 | 11,000 | 21.31 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 2,181.00000 | 2,237,000 | 21.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 3.00000 | 2,000 | 22.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 3,121.00000 | 3,178,000 | 22.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Call | | 0.00000 | 0,000 | 35.98 | 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 | 20.80 | Put | | 9,568.00000 | 9,626,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Call | | 0.00000 | 0,000 | 34.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Put | | 7,568.00000 | 7,626,000 | 34.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 28.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 5,568.00000 | 5,626,000 | 28.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 1.00000 | 1,000 | 23.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 3,569.00000 | 3,627,000 | 23.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 2,433.00000 | 2,375,000 | 19.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 1.00000 | 1,000 | 19.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Put | | 9,468.00000 | 9,526,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Call | | 0.00000 | 0,000 | 34.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Put | | 7,468.00000 | 7,526,000 | 34.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 28.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 5,468.00000 | 5,526,000 | 28.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Call | | 2.00000 | 1,000 | 23.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 3,470.00000 | 3,527,000 | 23.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 2,533.00000 | 2,474,000 | 20.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 1.00000 | 0,000 | 20.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Put | | 9,518.00000 | 9,576,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Call | | 0.00000 | 0,000 | 34.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Put | | 7,518.00000 | 7,576,000 | 34.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 2,483.00000 | 2,424,000 | 19.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1.00000 | 0,000 | 19.86 | 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 | 21.00 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.00 | Put | | 9,768.00000 | 9,826,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Call | | 0.00000 | 0,000 | 35.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Put | | 7,768.00000 | 7,826,000 | 35.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 2,234.00000 | 2,175,000 | 18.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 2.00000 | 1,000 | 18.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Put | | 9,868.00000 | 9,926,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Call | | 0.00000 | 0,000 | 29.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Put | | 5,868.00000 | 5,926,000 | 29.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Call | | 1.00000 | 1,000 | 23.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Put | | 3,869.00000 | 3,927,000 | 23.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 2,134.00000 | 2,075,000 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 2.00000 | 1,000 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Put | | 9,818.00000 | 9,876,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Call | | 0.00000 | 0,000 | 35.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Put | | 7,818.00000 | 7,876,000 | 35.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 2,184.00000 | 2,125,000 | 18.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 2.00000 | 1,000 | 18.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Put | | 9,918.00000 | 9,976,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Put | | 7,918.00000 | 7,976,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Call | | 1.00000 | 1,000 | 23.85 | 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 | 15.15 | Put | | 3,919.00000 | 3,977,000 | 23.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 2,084.00000 | 2,026,000 | 18.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 2.00000 | 2,000 | 18.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Put | | 10,068.00000 | 10,126,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 8,068.00000 | 8,126,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 1,935.00000 | 1,876,000 | 17.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 3.00000 | 2,000 | 17.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Put | | 10,118.00000 | 10,176,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 8,118.00000 | 8,176,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Put | | 10,018.00000 | 10,076,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Put | | 8,018.00000 | 8,076,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 1,985.00000 | 1,926,000 | 17.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 3.00000 | 2,000 | 17.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Put | | 9,318.00000 | 9,376,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 2.00000 | 2,000 | 22.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 3,320.00000 | 3,378,000 | 22.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 2,683.00000 | 2,624,000 | 20.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1.00000 | 0,000 | 20.57 | 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 | 9.20 | Call | | 2,034.00000 | 1,976,000 | 18.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 2.00000 | 2,000 | 18.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 3,033.00000 | 2,974,000 | 21.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 1.00000 | 0,000 | 21.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 3,183.00000 | 3,124,000 | 21.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 1.00000 | 0,000 | 21.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 2,983.00000 | 2,924,000 | 21.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 1.00000 | 0,000 | 21.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Put | | 9,618.00000 | 9,676,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Call | | 0.00000 | 0,000 | 35.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Put | | 7,618.00000 | 7,676,000 | 35.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Call | | 0.00000 | 0,000 | 28.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Put | | 5,618.00000 | 5,676,000 | 28.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Call | | 1.00000 | 1,000 | 23.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Put | | 3,619.00000 | 3,677,000 | 23.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 2,383.00000 | 2,325,000 | 19.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 1.00000 | 1,000 | 19.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Put | | 9,418.00000 | 9,476,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Call | | 2.00000 | 1,000 | 23.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Put | | 3,420.00000 | 3,477,000 | 23.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 2,583.00000 | 2,524,000 | 20.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1.00000 | 0,000 | 20.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 2,883.00000 | 2,824,000 | 21.28 | 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 | 8.35 | Put | | 1.00000 | 0,000 | 21.28 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Put | | 9,168.00000 | 9,226,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 2,833.00000 | 2,774,000 | 21.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 1.00000 | 0,000 | 21.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Put | | 9,668.00000 | 9,726,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Call | | 0.00000 | 0,000 | 35.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Put | | 7,668.00000 | 7,726,000 | 35.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 1.00000 | 1,000 | 23.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 3,669.00000 | 3,727,000 | 23.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 2,333.00000 | 2,275,000 | 19.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 1.00000 | 1,000 | 19.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Put | | 10,268.00000 | 10,326,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 8,268.00000 | 8,326,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Put | | 9,718.00000 | 9,776,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Call | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Put | | 7,718.00000 | 7,776,000 | 35.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Call | | 0.00000 | 0,000 | 29.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Put | | 5,718.00000 | 5,776,000 | 29.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Call | | 1.00000 | 1,000 | 23.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Put | | 3,719.00000 | 3,777,000 | 23.56 | 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 | 8.95 | Call | | 2,284.00000 | 2,225,000 | 19.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 2.00000 | 1,000 | 19.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Put | | 9,968.00000 | 10,026,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Put | | 7,968.00000 | 8,026,000 | 35.98 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.80 | Call | | 133.00000 | 117,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.80 | Put | | 1,528.00000 | 1,571,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.70 | Call | | 149.00000 | 132,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.70 | Put | | 1,444.00000 | 1,486,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.75 | Call | | 141.00000 | 124,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.75 | Put | | 1,486.00000 | 1,528,000 | 18.00 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 38,480 |
| Total £ / R | | | | | | | | | | 804,520.80 | 72 | 72,633 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.07840 | 0.07840 | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Future | | | 0.07970 | 0.07970 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Call | | 212.00000 | 202,000 | 20.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Put | | 372.00000 | 362,000 | 20.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Call | | 37.00000 | 32,000 | 23.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Put | | 1,197.00000 | 1,192,000 | 23.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Call | | 862.00000 | 859,000 | 18.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Put | | 22.00000 | 19,000 | 18.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Option | 0.08 | Call | | 357.00000 | 350,000 | 23.00 | 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 | 0.08 | Put | | 677.00000 | 670,000 | 23.00 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 1,364 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 9.84280 | 9.96250 | | | 1,505,948.40 | 153 | 27,254 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 9.99780 | 10.11940 | | | 0.00 | 0 | 4,740 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 10.15030 | 10.27430 | | | 0.00 | 0 | 1,971 |
| Total € / R Future | | | | | | | | | | 1,505,948.40 | 153 | 33,965 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 2.00000 | 1,000 | 17.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 2,140.00000 | 2,258,000 | 17.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 2.00000 | 1,000 | 17.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 1,940.00000 | 2,058,000 | 17.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 2.00000 | 1,000 | 17.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 2,040.00000 | 2,158,000 | 17.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 9,338.00000 | 9,457,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 7,338.00000 | 7,457,000 | 30.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 0.00000 | 0,000 | 27.54 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 5,338.00000 | 5,457,000 | 27.54 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 21.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 3,338.00000 | 3,457,000 | 21.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 8.00000 | 5,000 | 15.32 | 0.00 | 0 | 25 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 1,346.00000 | 1,462,000 | 15.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 90.00000 | 60,000 | 12.34 | 0.00 | 0 | 20 |

| 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 | 10.30 | Put | | 428.00000 | 517,000 | 12.34 | 0.00 | 0 | 271 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 688.00000 | 578,000 | 11.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 26.00000 | 35,000 | 11.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 1,664.00000 | 1,544,000 | 15.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 2.00000 | 1,000 | 15.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 2,663.00000 | 2,543,000 | 18.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 1.00000 | 0,000 | 18.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 9,638.00000 | 9,757,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 30.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 7,638.00000 | 7,757,000 | 30.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 28.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 5,638.00000 | 5,757,000 | 28.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 22.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 3,638.00000 | 3,757,000 | 22.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 4.00000 | 3,000 | 16.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 1,642.00000 | 1,760,000 | 16.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 43.00000 | 27,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 681.00000 | 784,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 434.00000 | 338,000 | 11.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 72.00000 | 95,000 | 11.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1,365.00000 | 1,245,000 | 14.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 3.00000 | 2,000 | 14.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 2,363.00000 | 2,243,000 | 18.23 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 1.00000 | 0,000 | 18.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 9,738.00000 | 9,857,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 31.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 7,738.00000 | 7,857,000 | 31.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 28.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 5,738.00000 | 5,857,000 | 28.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 23.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 3,738.00000 | 3,857,000 | 23.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 4.00000 | 2,000 | 16.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 1,742.00000 | 1,859,000 | 16.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 34.00000 | 21,000 | 13.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 772.00000 | 878,000 | 13.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 359.00000 | 271,000 | 11.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 97.00000 | 128,000 | 11.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 1,266.00000 | 1,146,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 4.00000 | 3,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 2,263.00000 | 2,143,000 | 18.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 1.00000 | 0,000 | 18.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 9,388.00000 | 9,507,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 30.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 7,388.00000 | 7,507,000 | 30.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 0.00000 | 0,000 | 27.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 5,388.00000 | 5,507,000 | 27.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 21.97 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 3,388.00000 | 3,507,000 | 21.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 7.00000 | 4,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 1,395.00000 | 1,511,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 79.00000 | 53,000 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 467.00000 | 560,000 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 643.00000 | 534,000 | 11.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 31.00000 | 41,000 | 11.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 1,614.00000 | 1,494,000 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 2.00000 | 1,000 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 2,613.00000 | 2,493,000 | 18.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 1.00000 | 0,000 | 18.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 9,438.00000 | 9,557,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 30.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 7,438.00000 | 7,557,000 | 30.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 0.00000 | 0,000 | 27.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 5,438.00000 | 5,557,000 | 27.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 22.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 3,438.00000 | 3,557,000 | 22.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 7.00000 | 4,000 | 15.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 1,445.00000 | 1,561,000 | 15.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 70.00000 | 46,000 | 12.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 508.00000 | 603,000 | 12.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 599.00000 | 492,000 | 11.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 37.00000 | 49,000 | 11.79 | 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 | 8.40 | Call | | 1,564.00000 | 1,444,000 | 15.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 2.00000 | 1,000 | 15.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 2,563.00000 | 2,443,000 | 18.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 1.00000 | 0,000 | 18.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 9,588.00000 | 9,707,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 30.85 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 7,588.00000 | 7,707,000 | 30.85 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 0,000 | 28.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 5,588.00000 | 5,707,000 | 28.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 0.00000 | 0,000 | 22.63 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 3,588.00000 | 3,707,000 | 22.63 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 5.00000 | 3,000 | 16.07 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 1,593.00000 | 1,710,000 | 16.07 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 49.00000 | 31,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 637.00000 | 738,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 473.00000 | 374,000 | 11.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 61.00000 | 81,000 | 11.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 1,415.00000 | 1,295,000 | 14.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 3.00000 | 2,000 | 14.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 2,413.00000 | 2,293,000 | 18.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 1.00000 | 0,000 | 18.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 9,488.00000 | 9,607,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 30.74 | 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 | 17.45 | Put | | 7,488.00000 | 7,607,000 | 30.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 0,000 | 27.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 5,488.00000 | 5,607,000 | 27.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 22.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 3,488.00000 | 3,607,000 | 22.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 6.00000 | 3,000 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 1,494.00000 | 1,610,000 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 62.00000 | 41,000 | 12.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 550.00000 | 648,000 | 12.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 556.00000 | 452,000 | 11.70 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 44.00000 | 59,000 | 11.70 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 1,514.00000 | 1,395,000 | 14.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 2.00000 | 2,000 | 14.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 2,513.00000 | 2,393,000 | 18.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 1.00000 | 0,000 | 18.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 9,538.00000 | 9,657,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 30.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 7,538.00000 | 7,657,000 | 30.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 28.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 5,538.00000 | 5,657,000 | 28.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 22.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 3,538.00000 | 3,657,000 | 22.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 5.00000 | 3,000 | 15.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 1,543.00000 | 1,660,000 | 15.92 | 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 | Call | | 55.00000 | 36,000 | 12.94 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 593.00000 | 693,000 | 12.94 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 514.00000 | 412,000 | 11.61 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 52.00000 | 69,000 | 11.61 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 1,464.00000 | 1,345,000 | 14.54 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 2.00000 | 2,000 | 14.54 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 2,463.00000 | 2,343,000 | 18.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 1.00000 | 0,000 | 18.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 9,888.00000 | 10,007,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 7,888.00000 | 8,007,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 29.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 5,888.00000 | 6,007,000 | 29.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 23.63 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 3,888.00000 | 4,007,000 | 23.63 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 3.00000 | 2,000 | 16.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 1,891.00000 | 2,009,000 | 16.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 23.00000 | 15,000 | 13.98 | 0.00 | 0 | 29 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 911.00000 | 1,022,000 | 13.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 260.00000 | 184,000 | 11.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 148.00000 | 191,000 | 11.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 1,117.00000 | 998,000 | 12.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 5.00000 | 5,000 | 12.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 2,113.00000 | 1,993,000 | 17.85 | 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 | 7.85 | Put | | 1.00000 | 0,000 | 17.85 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 9,838.00000 | 9,957,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 31.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 7,838.00000 | 7,957,000 | 31.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 28.89 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 5,838.00000 | 5,957,000 | 28.89 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 23.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 3,838.00000 | 3,957,000 | 23.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 3.00000 | 2,000 | 16.82 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 1,841.00000 | 1,959,000 | 16.82 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 26.00000 | 16,000 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 864.00000 | 973,000 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 291.00000 | 211,000 | 11.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 129.00000 | 168,000 | 11.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 1,167.00000 | 1,048,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 5.00000 | 5,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 2,163.00000 | 2,043,000 | 17.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 1.00000 | 0,000 | 17.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 9,938.00000 | 10,057,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 7,938.00000 | 8,057,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 29.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 5,938.00000 | 6,057,000 | 29.08 | 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 | 13.90 | Call | | 0.00000 | 0,000 | 23.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 3,938.00000 | 4,057,000 | 23.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 21.00000 | 13,000 | 14.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 959.00000 | 1,070,000 | 14.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 230.00000 | 164,000 | 11.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 168.00000 | 221,000 | 11.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 1,068.00000 | 950,000 | 12.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 6.00000 | 7,000 | 12.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 2,063.00000 | 1,943,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 0,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 9,988.00000 | 10,107,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 7,988.00000 | 8,107,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 29.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 5,988.00000 | 6,107,000 | 29.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 23.90 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 3,988.00000 | 4,107,000 | 23.90 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 2.00000 | 1,000 | 17.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 1,990.00000 | 2,108,000 | 17.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 18.00000 | 11,000 | 14.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 1,006.00000 | 1,118,000 | 14.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 203.00000 | 145,000 | 11.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 191.00000 | 252,000 | 11.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 1,019.00000 | 901,000 | 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 | 8.95 | Put | | 7.00000 | 8,000 | 12.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 2,013.00000 | 1,893,000 | 17.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 1.00000 | 0,000 | 17.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 9,788.00000 | 9,907,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 31.07 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 7,788.00000 | 7,907,000 | 31.07 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 28.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 5,788.00000 | 5,907,000 | 28.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 23.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 3,788.00000 | 3,907,000 | 23.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 3.00000 | 2,000 | 16.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 1,791.00000 | 1,909,000 | 16.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 30.00000 | 19,000 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 818.00000 | 926,000 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 324.00000 | 240,000 | 11.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 112.00000 | 147,000 | 11.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 1,216.00000 | 1,097,000 | 13.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 4.00000 | 4,000 | 13.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 2,213.00000 | 2,093,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 1.00000 | 0,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 10,038.00000 | 10,157,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 8,038.00000 | 8,157,000 | 31.17 | 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 | 16.00 | Call | | 0.00000 | 0,000 | 29.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 6,038.00000 | 6,157,000 | 29.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 24.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 4,038.00000 | 4,157,000 | 24.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 16.00000 | 10,000 | 14.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 1,054.00000 | 1,167,000 | 14.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 181.00000 | 128,000 | 11.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 219.00000 | 285,000 | 11.45 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 970.00000 | 853,000 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 8.00000 | 10,000 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 1,963.00000 | 1,843,000 | 17.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 1.00000 | 0,000 | 17.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 10,188.00000 | 10,307,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 8,188.00000 | 8,307,000 | 31.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 29.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 6,188.00000 | 6,307,000 | 29.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 24.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 4,188.00000 | 4,307,000 | 24.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 2.00000 | 1,000 | 17.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 2,190.00000 | 2,308,000 | 17.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 12.00000 | 7,000 | 14.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 1,200.00000 | 1,314,000 | 14.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 128.00000 | 88,000 | 11.89 | 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 | 10.15 | Put | | 316.00000 | 395,000 | 11.89 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 827.00000 | 712,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 15.00000 | 19,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 1,813.00000 | 1,694,000 | 16.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 1,000 | 16.32 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Call | | 67.00000 | 51,000 | 17.28 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Put | | 1,613.00000 | 1,718,000 | 17.28 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Put | | 9,926.00000 | 10,050,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Call | | 2.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Put | | 7,928.00000 | 8,051,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 4.00000 | 3,000 | 21.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 5,930.00000 | 6,053,000 | 21.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 39.00000 | 24,000 | 21.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 3,965.00000 | 4,074,000 | 21.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 116.00000 | 91,000 | 18.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 2,042.00000 | 2,141,000 | 18.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Call | | 217.00000 | 179,000 | 15.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Put | | 1,143.00000 | 1,229,000 | 15.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 485.00000 | 414,000 | 13.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 411.00000 | 464,000 | 13.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 1,146.00000 | 1,024,000 | 11.58 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 72.00000 | 74,000 | 11.58 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 2,088.00000 | 1,964,000 | 13.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 14.00000 | 14,000 | 13.95 | 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 | 12.05 | Call | | 126.00000 | 100,000 | 17.88 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 1,902.00000 | 2,000,000 | 17.88 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Put | | 9,976.00000 | 10,100,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Call | | 2.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Put | | 7,978.00000 | 8,101,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 4.00000 | 3,000 | 21.24 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 5,980.00000 | 6,103,000 | 21.24 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 38.00000 | 23,000 | 21.45 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 4,014.00000 | 4,123,000 | 21.45 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 113.00000 | 88,000 | 18.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 2,089.00000 | 2,188,000 | 18.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Call | | 209.00000 | 172,000 | 15.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Put | | 1,185.00000 | 1,272,000 | 15.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 461.00000 | 396,000 | 13.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 437.00000 | 496,000 | 13.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Call | | 1,102.00000 | 984,000 | 11.65 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Put | | 78.00000 | 84,000 | 11.65 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 2,039.00000 | 1,915,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 15.00000 | 15,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Put | | 10,676.00000 | 10,800,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Call | | 1.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Put | | 8,677.00000 | 8,800,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Call | | 3.00000 | 2,000 | 22.06 | 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 | 16.95 | Put | | 6,679.00000 | 6,802,000 | 22.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Call | | 18.00000 | 11,000 | 21.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Put | | 4,694.00000 | 4,811,000 | 21.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Call | | 73.00000 | 53,000 | 19.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Put | | 2,749.00000 | 2,853,000 | 19.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 133.00000 | 107,000 | 17.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 1,809.00000 | 1,907,000 | 17.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Call | | 261.00000 | 218,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Put | | 937.00000 | 1,018,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 614.00000 | 527,000 | 12.63 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 290.00000 | 327,000 | 12.63 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Call | | 1,373.00000 | 1,247,000 | 12.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Put | | 49.00000 | 47,000 | 12.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Put | | 10,576.00000 | 10,700,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Call | | 1.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Put | | 8,577.00000 | 8,701,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Call | | 3.00000 | 2,000 | 21.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Put | | 6,579.00000 | 6,702,000 | 21.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Call | | 20.00000 | 12,000 | 21.35 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Put | | 4,596.00000 | 4,712,000 | 21.35 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Call | | 77.00000 | 57,000 | 19.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Put | | 2,653.00000 | 2,757,000 | 19.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 141.00000 | 113,000 | 17.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 1,717.00000 | 1,813,000 | 17.36 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Call | | 282.00000 | 236,000 | 14.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Put | | 858.00000 | 936,000 | 14.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 673.00000 | 580,000 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 249.00000 | 280,000 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Call | | 1,465.00000 | 1,340,000 | 12.28 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Put | | 41.00000 | 40,000 | 12.28 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Put | | 9,726.00000 | 9,850,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Call | | 2.00000 | 1,000 | 23.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Put | | 7,728.00000 | 7,851,000 | 23.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 5.00000 | 3,000 | 21.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 5,731.00000 | 5,853,000 | 21.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 43.00000 | 28,000 | 21.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 3,769.00000 | 3,878,000 | 21.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 129.00000 | 103,000 | 17.75 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 1,855.00000 | 1,953,000 | 17.75 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Call | | 251.00000 | 209,000 | 15.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Put | | 977.00000 | 1,059,000 | 15.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 587.00000 | 502,000 | 12.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 313.00000 | 352,000 | 12.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Call | | 1,327.00000 | 1,201,000 | 11.89 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Put | | 53.00000 | 51,000 | 11.89 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 2,285.00000 | 2,160,000 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 11.00000 | 10,000 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 23.48 | 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 | 20.10 | Put | | 9,826.00000 | 9,950,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Call | | 2.00000 | 1,000 | 23.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Put | | 7,828.00000 | 7,951,000 | 23.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 4.00000 | 3,000 | 21.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 5,830.00000 | 5,953,000 | 21.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 41.00000 | 26,000 | 21.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 3,867.00000 | 3,976,000 | 21.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 122.00000 | 97,000 | 18.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 1,948.00000 | 2,047,000 | 18.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Call | | 233.00000 | 193,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Put | | 1,059.00000 | 1,143,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 534.00000 | 455,000 | 12.84 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 360.00000 | 405,000 | 12.84 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 1,236.00000 | 1,110,000 | 11.64 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 62.00000 | 60,000 | 11.64 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 2,187.00000 | 2,062,000 | 14.25 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 13.00000 | 12,000 | 14.25 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Put | | 10,126.00000 | 10,250,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Call | | 1.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Put | | 8,127.00000 | 8,251,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 3.00000 | 2,000 | 21.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 6,129.00000 | 6,252,000 | 21.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 33.00000 | 20,000 | 21.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 4,159.00000 | 4,270,000 | 21.43 | 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 | Call | | 102.00000 | 78,000 | 18.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 2,228.00000 | 2,328,000 | 18.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Call | | 188.00000 | 154,000 | 16.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Put | | 1,314.00000 | 1,404,000 | 16.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 406.00000 | 347,000 | 13.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 532.00000 | 597,000 | 13.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Call | | 983.00000 | 870,000 | 11.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Put | | 109.00000 | 120,000 | 11.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 1,894.00000 | 1,769,000 | 13.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 20.00000 | 19,000 | 13.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Put | | 10,276.00000 | 10,400,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Call | | 1.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Put | | 8,277.00000 | 8,401,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Call | | 3.00000 | 2,000 | 21.59 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Put | | 6,279.00000 | 6,402,000 | 21.59 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Call | | 28.00000 | 17,000 | 21.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Put | | 4,304.00000 | 4,417,000 | 21.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Call | | 93.00000 | 70,000 | 18.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Put | | 2,369.00000 | 2,470,000 | 18.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Call | | 170.00000 | 139,000 | 16.57 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Put | | 1,446.00000 | 1,539,000 | 16.57 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Call | | 359.00000 | 304,000 | 13.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Put | | 635.00000 | 704,000 | 13.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 871.00000 | 764,000 | 12.07 | 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 | 9.55 | Put | | 147.00000 | 164,000 | 12.07 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 1,749.00000 | 1,625,000 | 13.05 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 25.00000 | 25,000 | 13.05 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Put | | 9,576.00000 | 9,700,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Call | | 2.00000 | 1,000 | 23.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Put | | 7,578.00000 | 7,701,000 | 23.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 6.00000 | 4,000 | 21.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 5,582.00000 | 5,704,000 | 21.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 46.00000 | 30,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 3,622.00000 | 3,730,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 2,434.00000 | 2,309,000 | 15.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 10.00000 | 9,000 | 15.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Put | | 9,626.00000 | 9,750,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Call | | 2.00000 | 1,000 | 23.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Put | | 7,628.00000 | 7,751,000 | 23.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 6.00000 | 4,000 | 21.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 5,632.00000 | 5,754,000 | 21.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 45.00000 | 29,000 | 21.05 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 3,671.00000 | 3,779,000 | 21.05 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 137.00000 | 110,000 | 17.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 1,763.00000 | 1,860,000 | 17.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Call | | 271.00000 | 227,000 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Put | | 897.00000 | 977,000 | 14.87 | 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 | 9.90 | Call | | 643.00000 | 553,000 | 12.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 269.00000 | 303,000 | 12.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Call | | 1,419.00000 | 1,293,000 | 12.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Put | | 45.00000 | 43,000 | 12.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 2,384.00000 | 2,259,000 | 14.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 10.00000 | 9,000 | 14.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Put | | 9,676.00000 | 9,800,000 | 23.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Call | | 2.00000 | 1,000 | 23.24 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Put | | 7,678.00000 | 7,801,000 | 23.24 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 5.00000 | 4,000 | 21.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 5,681.00000 | 5,804,000 | 21.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 44.00000 | 29,000 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 3,720.00000 | 3,829,000 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 2,335.00000 | 2,210,000 | 14.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 11.00000 | 10,000 | 14.77 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 345 |
| Total € / R | | | | | | | | | | 1,505,948.40 | 153 | 34,310 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 6.74770 | 6.72280 | | | 10,418,448.80 | 1,544 | 9,652 |
| AU\$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 6.78100 | 6.75480 | | | 0.00 | 0 | 4,490 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 6.80770 | 6.78310 | | | 0.00 | 0 | 300 |
| Total AU\$ / R Future | | | | | | | | | | 10,418,448.80 | 1,544 | 14,442 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 40.71 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 7,877.00000 | 7,852,000 | 40.71 | 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 | 12.60 | Call | | 0.00000 | 0,000 | 37.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 5,877.00000 | 5,852,000 | 37.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 30.94 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 3,877.00000 | 3,852,000 | 30.94 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1.00000 | 1,000 | 20.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,878.00000 | 1,853,000 | 20.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 210.00000 | 225,000 | 12.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 87.00000 | 77,000 | 12.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 1,124.00000 | 1,148,000 | 16.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 1.00000 | 0,000 | 16.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 2,123.00000 | 2,148,000 | 21.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 21.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 3,123.00000 | 3,148,000 | 24.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 24.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.60 | Call | | 4,123.00000 | 4,148,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.60 | Put | | 0.00000 | 0,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 40.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 7,827.00000 | 7,802,000 | 40.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 37.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 5,827.00000 | 5,802,000 | 37.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,827.00000 | 3,802,000 | 30.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 1.00000 | 1,000 | 20.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,828.00000 | 1,803,000 | 20.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 245.00000 | 262,000 | 12.25 | 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 | 6.55 | Put | | 72.00000 | 64,000 | 12.25 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.55 | Call | | 1,173.00000 | 1,198,000 | 16.72 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.55 | Put | | 0.00000 | 0,000 | 16.72 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.55 | Call | | 2,173.00000 | 2,198,000 | 21.65 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 21.65 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.55 | Call | | 3,173.00000 | 3,198,000 | 24.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.55 | Put | | 0.00000 | 0,000 | 24.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.55 | Call | | 4,173.00000 | 4,198,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.55 | Put | | 0.00000 | 0,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 40.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.50 | Put | | 7,777.00000 | 7,752,000 | 40.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 37.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.50 | Put | | 5,777.00000 | 5,752,000 | 37.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 30.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.50 | Put | | 3,777.00000 | 3,752,000 | 30.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.50 | Call | | 1.00000 | 1,000 | 19.99 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.50 | Put | | 1,778.00000 | 1,753,000 | 19.99 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.50 | Call | | 282.00000 | 300,000 | 12.47 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.50 | Put | | 59.00000 | 52,000 | 12.47 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.50 | Call | | 1,223.00000 | 1,248,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.50 | Call | | 2,223.00000 | 2,248,000 | 21.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 21.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.50 | Call | | 3,223.00000 | 3,248,000 | 23.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 23.55 | 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 | 2.50 | Call | | 4,223.00000 | 4,248,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.50 | Put | | 0.00000 | 0,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Call | | 147.00000 | 160,000 | 11.59 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Put | | 124.00000 | 112,000 | 11.59 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Put | | 8,127.00000 | 8,102,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 38.52 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Put | | 6,127.00000 | 6,102,000 | 38.52 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 32.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Put | | 4,127.00000 | 4,102,000 | 32.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Call | | 1.00000 | 0,000 | 21.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Put | | 2,128.00000 | 2,102,000 | 21.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Call | | 91.00000 | 95,000 | 11.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Put | | 218.00000 | 197,000 | 11.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Call | | 876.00000 | 900,000 | 15.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Put | | 3.00000 | 2,000 | 15.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Call | | 1,873.00000 | 1,898,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Call | | 2,873.00000 | 2,898,000 | 25.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 25.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Call | | 3,873.00000 | 3,898,000 | 16.32 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Put | | 0.00000 | 0,000 | 16.32 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Put | | 8,027.00000 | 8,002,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 38.39 | 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 | 12.75 | Put | | 6,027.00000 | 6,002,000 | 38.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 31.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 4,027.00000 | 4,002,000 | 31.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 1.00000 | 1,000 | 21.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 2,028.00000 | 2,003,000 | 21.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Call | | 126.00000 | 132,000 | 11.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 153.00000 | 134,000 | 11.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 975.00000 | 999,000 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 2.00000 | 1,000 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 1,973.00000 | 1,998,000 | 20.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 20.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 2,973.00000 | 2,998,000 | 26.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 26.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.75 | Call | | 3,973.00000 | 3,998,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.75 | Put | | 0.00000 | 0,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 8,177.00000 | 8,152,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 38.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 6,177.00000 | 6,152,000 | 38.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 32.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 4,177.00000 | 4,152,000 | 32.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 0.00000 | 0,000 | 22.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 2,177.00000 | 2,152,000 | 22.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 77.00000 | 80,000 | 12.11 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 254.00000 | 232,000 | 12.11 | 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 | 5.90 | Call | | 827.00000 | 851,000 | 15.12 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.90 | Put | | 4.00000 | 3,000 | 15.12 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Call | | 1,823.00000 | 1,848,000 | 19.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 19.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Call | | 2,823.00000 | 2,848,000 | 25.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 25.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Call | | 3,823.00000 | 3,848,000 | 16.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Put | | 0.00000 | 0,000 | 16.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Put | | 8,077.00000 | 8,052,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Put | | 6,077.00000 | 6,052,000 | 38.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 31.89 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Put | | 4,077.00000 | 4,052,000 | 31.89 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Call | | 1.00000 | 0,000 | 21.48 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Put | | 2,078.00000 | 2,052,000 | 21.48 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Call | | 107.00000 | 112,000 | 11.61 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Put | | 184.00000 | 164,000 | 11.61 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Call | | 925.00000 | 950,000 | 15.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Put | | 2.00000 | 2,000 | 15.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Call | | 1,923.00000 | 1,948,000 | 20.24 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 20.24 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Call | | 2,923.00000 | 2,948,000 | 26.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 26.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Call | | 3,923.00000 | 3,948,000 | 15.77 | 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 | 2.80 | Put | | 0.00000 | 0,000 | 15.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 40.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Put | | 7,927.00000 | 7,902,000 | 40.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 38.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 5,927.00000 | 5,902,000 | 38.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 31.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 3,927.00000 | 3,902,000 | 31.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 1.00000 | 1,000 | 20.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1,928.00000 | 1,903,000 | 20.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Call | | 177.00000 | 192,000 | 11.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Put | | 104.00000 | 94,000 | 11.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Call | | 1,074.00000 | 1,099,000 | 16.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Put | | 1.00000 | 1,000 | 16.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Call | | 2,073.00000 | 2,098,000 | 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 | | 3,073.00000 | 3,098,000 | 25.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 25.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.65 | Call | | 4,073.00000 | 4,098,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.65 | Put | | 0.00000 | 0,000 | 15.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Put | | 8,427.00000 | 8,402,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 38.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 6,427.00000 | 6,402,000 | 38.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 33.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 4,427.00000 | 4,402,000 | 33.06 | 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 | 9.15 | Call | | 0.00000 | 0,000 | 23.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 2,427.00000 | 2,402,000 | 23.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Call | | 34.00000 | 34,000 | 13.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Put | | 461.00000 | 436,000 | 13.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Call | | 586.00000 | 609,000 | 14.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Put | | 13.00000 | 11,000 | 14.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Call | | 1,573.00000 | 1,598,000 | 18.59 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 18.59 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Call | | 2,573.00000 | 2,598,000 | 23.99 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 23.99 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.15 | Call | | 3,573.00000 | 3,598,000 | 19.66 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.15 | Put | | 0.00000 | 0,000 | 19.66 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Put | | 8,377.00000 | 8,352,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 38.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 6,377.00000 | 6,352,000 | 38.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 32.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 4,377.00000 | 4,352,000 | 32.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 0.00000 | 0,000 | 23.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 2,377.00000 | 2,352,000 | 23.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Call | | 40.00000 | 40,000 | 13.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Put | | 417.00000 | 392,000 | 13.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Call | | 633.00000 | 656,000 | 14.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Put | | 10.00000 | 8,000 | 14.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Call | | 1,623.00000 | 1,648,000 | 18.83 | 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 | 5.10 | Put | | 0.00000 | 0,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10 | Call | | 2,623.00000 | 2,648,000 | 24.29 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 24.29 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Call | | 3,623.00000 | 3,648,000 | 19.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Put | | 0.00000 | 0,000 | 19.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Put | | 8,277.00000 | 8,252,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 38.71 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Put | | 6,277.00000 | 6,252,000 | 38.71 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 32.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Put | | 4,277.00000 | 4,252,000 | 32.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Call | | 0.00000 | 0,000 | 22.53 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Put | | 2,277.00000 | 2,252,000 | 22.53 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Call | | 55.00000 | 57,000 | 12.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Put | | 332.00000 | 309,000 | 12.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Call | | 729.00000 | 753,000 | 14.67 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Put | | 6.00000 | 5,000 | 14.67 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Call | | 1,723.00000 | 1,748,000 | 19.30 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 19.30 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Call | | 2,723.00000 | 2,748,000 | 24.87 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 24.87 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Call | | 3,723.00000 | 3,748,000 | 17.99 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Put | | 0.00000 | 0,000 | 17.99 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Put | | 8,227.00000 | 8,202,000 | 40.90 | 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 | 12.95 | Call | | 0.00000 | 0,000 | 38.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Put | | 6,227.00000 | 6,202,000 | 38.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 32.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 4,227.00000 | 4,202,000 | 32.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 0.00000 | 0,000 | 22.27 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 2,227.00000 | 2,202,000 | 22.27 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Call | | 65.00000 | 67,000 | 12.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Put | | 292.00000 | 269,000 | 12.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Call | | 778.00000 | 802,000 | 14.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Put | | 5.00000 | 4,000 | 14.89 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Call | | 1,773.00000 | 1,798,000 | 19.53 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 19.53 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Call | | 2,773.00000 | 2,798,000 | 25.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 25.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.95 | Call | | 3,773.00000 | 3,798,000 | 17.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.95 | Put | | 0.00000 | 0,000 | 17.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Put | | 8,477.00000 | 8,452,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 38.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 6,477.00000 | 6,452,000 | 38.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 33.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 4,477.00000 | 4,452,000 | 33.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 0.00000 | 0,000 | 23.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 2,477.00000 | 2,452,000 | 23.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Call | | 28.00000 | 28,000 | 13.58 | 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 | 7.20 | Put | | 505.00000 | 480,000 | 13.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Call | | 539.00000 | 562,000 | 13.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Put | | 16.00000 | 14,000 | 13.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20 | Call | | 1,523.00000 | 1,548,000 | 18.36 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 18.36 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20 | Call | | 2,523.00000 | 2,548,000 | 23.70 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 23.70 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20 | Call | | 3,523.00000 | 3,548,000 | 20.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20 | Put | | 0.00000 | 0,000 | 20.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05 | Put | | 8,327.00000 | 8,302,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 38.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05 | Put | | 6,327.00000 | 6,302,000 | 38.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05 | Put | | 4,327.00000 | 4,302,000 | 32.73 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05 | Call | | 0.00000 | 0,000 | 22.80 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05 | Put | | 2,327.00000 | 2,302,000 | 22.80 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05 | Call | | 47.00000 | 48,000 | 12.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05 | Put | | 374.00000 | 350,000 | 12.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05 | Call | | 681.00000 | 704,000 | 14.45 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05 | Put | | 8.00000 | 6,000 | 14.45 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05 | Call | | 1,673.00000 | 1,698,000 | 19.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 19.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05 | Call | | 2,673.00000 | 2,698,000 | 24.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 24.58 | 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 | 3.05 | Call | | 3,673.00000 | 3,698,000 | 18.55 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 18.55 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 40.90 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Put | | 8,527.00000 | 8,502,000 | 40.90 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 39.02 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Put | | 6,527.00000 | 6,502,000 | 39.02 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 33.39 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Put | | 4,527.00000 | 4,502,000 | 33.39 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Call | | 0.00000 | 0,000 | 23.85 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Put | | 2,527.00000 | 2,502,000 | 23.85 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 24.00000 | 24,000 | 13.83 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 551.00000 | 526,000 | 13.83 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Call | | 494.00000 | 515,000 | 13.57 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Put | | 21.00000 | 17,000 | 13.57 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Call | | 1,473.00000 | 1,498,000 | 18.12 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 18.12 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Call | | 2,473.00000 | 2,498,000 | 23.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 23.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Call | | 3,473.00000 | 3,498,000 | 20.77 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Put | | 0.00000 | 0,000 | 20.77 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 10,418,448.80 | 1,544 | 14,442 |
| CAD/ R On 14/06/2010 Foreign Exchange Future | | | 7.39610 | 7.24230 | | | | 295,844.00 | 40 | 95 |
| CAD/ R On 13/09/2010 Foreign Exchange Future | | | 8.13260 | 6.86180 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total CAD/ R Future | | | | | | | 295,844.00 | 40 | 95 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Call | | 104.00000 | 187,000 | 10.44 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Put | | 162.00000 | 91,000 | 10.44 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Call | | 87.00000 | 155,000 | 10.23 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Put | | 195.00000 | 109,000 | 10.23 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 124.00000 | 221,000 | 10.64 | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 132.00000 | 75,000 | 10.64 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | 295,844.00 | 40 | 95 |
| Total Futures | | | | | | | 321,864,302.40 | 43,790 | 365,414 |
| Total Options | | | | | | | 0.00 | 0 | 307,863 |
| Grand Total: | | | | | | | 321,864,302.40 | 43,790 | 673,277 |