



Currency Derivatives Daily MTM Report

Daily summary for: 04/03/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 7.46080 | 7.51460 | | | 68,930,331.20 | 9,239 | 232,350 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.59030 | 7.64630 | | | 58,035,433.80 | 7,646 | 55,192 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.72060 | 7.77900 | | | 1,582,723.00 | 205 | 7,087 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.85010 | 7.90870 | | | 0.00 | 0 | 673 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.97780 | 8.05000 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | 128,548,488.00 | 17,090 | 295,302 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.50 | Put | | 8,985.00000 | 9,039,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 52.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.50 | Put | | 6,985.00000 | 7,039,000 | 52.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.25 | Put | | 8,735.00000 | 8,789,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 52.59 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.25 | Put | | 6,735.00000 | 6,789,000 | 52.59 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.25 | Call | | 1.00000 | 0,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.25 | Put | | 736.00000 | 789,000 | 22.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.25 | Call | | 277.00000 | 226,000 | 15.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.25 | Put | | 12.00000 | 15,000 | 15.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.25 | Call | | 1,265.00000 | 1,211,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 0,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.25 | Call | | 2,265.00000 | 2,211,000 | 27.91 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 27.91 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.25 | Call | | 3,265.00000 | 3,211,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.00 | Put | | 8,485.00000 | 8,539,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.00 | Call | | 516.00000 | 462,000 | 17.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.00 | Put | | 1.00000 | 1,000 | 17.43 | 0.00 | 0 | 9,671 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.00 | Call | | 1,515.00000 | 1,461,000 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.00 | Put | | 0.00000 | 0,000 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.00 | Call | | 2,515.00000 | 2,461,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.00 | Call | | 3,515.00000 | 3,461,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.05 | Put | | 8,535.00000 | 8,589,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 52.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.05 | Put | | 6,535.00000 | 6,589,000 | 52.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.05 | Call | | 3,465.00000 | 3,411,000 | 17.07 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 17.07 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.15 | Put | | 8,635.00000 | 8,689,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 46.92 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.15 | Put | | 4,635.00000 | 4,689,000 | 46.92 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.15 | Call | | 370.00000 | 317,000 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.15 | Put | | 5.00000 | 6,000 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.15 | Call | | 1,365.00000 | 1,311,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.15 | Call | | 3,365.00000 | 3,311,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.45 | Put | | 8,935.00000 | 8,989,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 52.77 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.45 | Put | | 6,935.00000 | 6,989,000 | 52.77 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.65 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.65 | Put | | 9,135.00000 | 9,189,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 52.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.65 | Put | | 7,135.00000 | 7,189,000 | 52.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.65 | Call | | 0.00000 | 0,000 | 26.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.65 | Put | | 1,135.00000 | 1,189,000 | 26.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.65 | Call | | 1,865.00000 | 1,811,000 | 28.78 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.65 | Put | | 0.00000 | 0,000 | 28.78 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.65 | Call | | 2,865.00000 | 2,811,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.60 | Put | | 9,085.00000 | 9,139,000 | 53.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 52.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.60 | Put | | 7,085.00000 | 7,139,000 | 52.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.55 | Put | | 9,035.00000 | 9,089,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 52.85 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.55 | Put | | 7,035.00000 | 7,089,000 | 52.85 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.35 | Put | | 8,835.00000 | 8,889,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 52.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.35 | Put | | 6,835.00000 | 6,889,000 | 52.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.40 | Put | | 8,885.00000 | 8,939,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 52.72 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.40 | Put | | 6,885.00000 | 6,939,000 | 52.72 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.30 | Put | | 8,785.00000 | 8,839,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 52.63 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.30 | Put | | 6,785.00000 | 6,839,000 | 52.63 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.30 | Call | | 1,215.00000 | 1,161,000 | 22.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 0,000 | 22.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.30 | Call | | 2,215.00000 | 2,161,000 | 28.61 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.30 | Put | | 0.00000 | 0,000 | 28.61 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.30 | Call | | 3,215.00000 | 3,161,000 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.20 | Put | | 8,685.00000 | 8,739,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 52.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.20 | Put | | 6,685.00000 | 6,739,000 | 52.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 16.10 | Put | | 8,585.00000 | 8,639,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 52.46 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.10 | Put | | 6,585.00000 | 6,639,000 | 52.46 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 48.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.60 | Put | | 5,085.00000 | 5,139,000 | 48.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.10 | Call | | 3,415.00000 | 3,361,000 | 17.03 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 17.03 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.20 | Call | | 1.00000 | 1,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.20 | Put | | 686.00000 | 740,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.20 | Call | | 323.00000 | 271,000 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.20 | Put | | 8.00000 | 10,000 | 16.09 | 0.00 | 0 | 5,110 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.20 | Call | | 1,315.00000 | 1,261,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.20 | Call | | 2,315.00000 | 2,261,000 | 27.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 27.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.20 | Call | | 3,315.00000 | 3,261,000 | 16.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 16.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.35 | Call | | 1.00000 | 0,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.35 | Put | | 836.00000 | 889,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.35 | Call | | 191.00000 | 145,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.35 | Put | | 26.00000 | 34,000 | 15.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.35 | Call | | 1,165.00000 | 1,111,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 0,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.35 | Call | | 2,165.00000 | 2,111,000 | 29.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.35 | Put | | 0.00000 | 0,000 | 29.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.35 | Call | | 3,165.00000 | 3,111,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.60 | Call | | 915.00000 | 861,000 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.60 | Call | | 1,915.00000 | 1,861,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.60 | Put | | 0.00000 | 0,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.60 | Call | | 2,915.00000 | 2,861,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.45 | Call | | 118.00000 | 80,000 | 14.43 | 0.00 | 0 | 100 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.45 | Put | | 53.00000 | 69,000 | 14.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.45 | Call | | 1,065.00000 | 1,011,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 0,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.45 | Call | | 2,065.00000 | 2,011,000 | 30.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.45 | Put | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.45 | Call | | 3,065.00000 | 3,011,000 | 16.71 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 16.71 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.40 | Call | | 0.00000 | 0,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.40 | Put | | 885.00000 | 939,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.40 | Call | | 153.00000 | 110,000 | 14.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.40 | Put | | 38.00000 | 49,000 | 14.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.40 | Call | | 2,115.00000 | 2,061,000 | 30.01 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.40 | Put | | 0.00000 | 0,000 | 30.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.40 | Call | | 3,115.00000 | 3,061,000 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.40 | Put | | 0.00000 | 0,000 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.50 | Call | | 1,015.00000 | 961,000 | 20.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 0,000 | 20.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.50 | Call | | 2,015.00000 | 1,961,000 | 30.22 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 30.22 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.50 | Call | | 3,015.00000 | 2,961,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 50.36 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.05 | Put | | 5,535.00000 | 5,589,000 | 50.36 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.55 | Call | | 965.00000 | 911,000 | 20.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.55 | Put | | 0.00000 | 0,000 | 20.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.55 | Call | | 1,965.00000 | 1,911,000 | 29.74 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.55 | Put | | 0.00000 | 0,000 | 29.74 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.55 | Call | | 2,965.00000 | 2,911,000 | 18.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 18.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 47.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.20 | Put | | 4,685.00000 | 4,739,000 | 47.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.70 | Call | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.70 | Put | | 1,185.00000 | 1,239,000 | 26.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.70 | Call | | 27.00000 | 16,000 | 16.93 | 5,600.00 | 350 | 747 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.70 | Put | | 212.00000 | 255,000 | 16.93 | 0.00 | 0 | 562 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.70 | Call | | 815.00000 | 761,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 19.43 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.70 | Call | | 1,815.00000 | 1,761,000 | 28.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.70 | Put | | 0.00000 | 0,000 | 28.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.70 | Call | | 2,815.00000 | 2,761,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.75 | Call | | 20.00000 | 11,000 | 17.43 | 0.00 | 0 | 4,010 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.75 | Put | | 255.00000 | 300,000 | 17.43 | 0.00 | 0 | 100 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.75 | Call | | 765.00000 | 711,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.75 | Put | | 0.00000 | 0,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.75 | Call | | 1,765.00000 | 1,711,000 | 27.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.75 | Put | | 0.00000 | 0,000 | 27.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.75 | Call | | 2,765.00000 | 2,711,000 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.05 | Call | | 0.00000 | 0,000 | 30.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.05 | Put | | 1,535.00000 | 1,589,000 | 30.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.05 | Call | | 467.00000 | 413,000 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.05 | Put | | 2.00000 | 2,000 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.05 | Call | | 1,465.00000 | 1,411,000 | 24.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.05 | Put | | 0.00000 | 0,000 | 24.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.05 | Call | | 2,465.00000 | 2,411,000 | 25.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 25.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.85 | Call | | 11.00000 | 6,000 | 18.43 | 0.00 | 0 | 4,000 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.85 | Put | | 346.00000 | 395,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.85 | Call | | 665.00000 | 611,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.85 | Put | | 0.00000 | 0,000 | 18.43 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.85 | Call | | 1,665.00000 | 1,611,000 | 26.86 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 26.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.85 | Call | | 2,665.00000 | 2,611,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.90 | Call | | 0.00000 | 0,000 | 28.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.90 | Put | | 1,385.00000 | 1,439,000 | 28.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.90 | Call | | 615.00000 | 561,000 | 18.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.90 | Put | | 0.00000 | 0,000 | 18.09 | 0.00 | 0 | 670 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.90 | Call | | 1,615.00000 | 1,561,000 | 26.38 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.90 | Put | | 0.00000 | 0,000 | 26.38 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.95 | Call | | 565.00000 | 512,000 | 17.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.95 | Put | | 0.00000 | 1,000 | 17.76 | 0.00 | 0 | 500 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.95 | Call | | 1,565.00000 | 1,511,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 0,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.95 | Call | | 2,565.00000 | 2,511,000 | 23.71 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 23.71 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 50.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.10 | Put | | 5,585.00000 | 5,639,000 | 50.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 46.73 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.10 | Put | | 4,585.00000 | 4,639,000 | 46.73 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.10 | Call | | 418.00000 | 365,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.10 | Put | | 3.00000 | 4,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.10 | Call | | 1,415.00000 | 1,361,000 | 24.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 24.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.10 | Call | | 2,415.00000 | 2,361,000 | 25.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 25.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 46.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.00 | Put | | 4,485.00000 | 4,539,000 | 46.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.30 | Call | | 233.00000 | 184,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.30 | Put | | 18.00000 | 23,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.40 | Call | | 0.00000 | 0,000 | 53.60 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.40 | Put | | 7,885.00000 | 7,939,000 | 53.60 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.40 | Call | | 1,115.00000 | 1,061,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 0,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.90 | Call | | 2,615.00000 | 2,561,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.40 | Call | | 4,115.00000 | 4,061,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.40 | Put | | 0.00000 | 0,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.65 | Put | | 8,135.00000 | 8,189,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 48.83 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.65 | Put | | 5,135.00000 | 5,189,000 | 48.83 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.65 | Call | | 865.00000 | 811,000 | 19.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 19.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.15 | Call | | 2,365.00000 | 2,311,000 | 26.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 26.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.65 | Call | | 3,865.00000 | 3,811,000 | 17.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 17.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.50 | Call | | 88.00000 | 59,000 | 14.93 | 0.00 | 0 | 8,029 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.50 | Put | | 73.00000 | 98,000 | 14.93 | 0.00 | 0 | 200 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.15 | Call | | 0.00000 | 0,000 | 31.45 | 0.00 | 0 | 16,483 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.15 | Put | | 1,635.00000 | 1,689,000 | 31.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 47.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.25 | Put | | 4,735.00000 | 4,789,000 | 47.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.55 | Call | | 66.00000 | 43,000 | 15.43 | 0.00 | 0 | 15,890 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.55 | Put | | 101.00000 | 132,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.60 | Call | | 50.00000 | 31,000 | 15.93 | 0.00 | 0 | 228 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.60 | Put | | 135.00000 | 170,000 | 15.93 | 0.00 | 0 | 220 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.55 | Call | | 0.00000 | 0,000 | 34.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.55 | Put | | 2,035.00000 | 2,089,000 | 34.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.45 | Call | | 0.00000 | 0,000 | 34.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.45 | Put | | 1,935.00000 | 1,989,000 | 34.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.65 | Call | | 37.00000 | 23,000 | 16.43 | 0.00 | 0 | 279 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.65 | Put | | 172.00000 | 212,000 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.90 | Call | | 8.00000 | 4,000 | 18.93 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.90 | Put | | 393.00000 | 443,000 | 18.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 48.07 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.45 | Put | | 4,935.00000 | 4,989,000 | 48.07 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.05 | Call | | 3.00000 | 2,000 | 20.43 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.05 | Put | | 538.00000 | 591,000 | 20.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 49.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.70 | Put | | 5,185.00000 | 5,239,000 | 49.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.30 | Call | | 1.00000 | 0,000 | 22.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.30 | Put | | 786.00000 | 839,000 | 22.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 47.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.35 | Put | | 4,835.00000 | 4,889,000 | 47.68 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.65 | Call | | 0.00000 | 0,000 | 35.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.65 | Put | | 2,135.00000 | 2,189,000 | 35.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.95 | Call | | 6.00000 | 3,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.95 | Put | | 441.00000 | 492,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 47.87 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.40 | Put | | 4,885.00000 | 4,939,000 | 47.87 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.00 | Call | | 4.00000 | 2,000 | 19.93 | 0.00 | 0 | 40 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.00 | Put | | 489.00000 | 541,000 | 19.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.15 | Call | | 2.00000 | 1,000 | 21.44 | 0.00 | 0 | 279 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.15 | Put | | 637.00000 | 690,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 48.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.50 | Put | | 4,985.00000 | 5,039,000 | 48.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.10 | Call | | 0.00000 | 0,000 | 37.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.10 | Put | | 2,585.00000 | 2,639,000 | 37.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.00 | Call | | 0.00000 | 0,000 | 37.15 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.00 | Put | | 2,485.00000 | 2,539,000 | 37.15 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.90 | Call | | 0.00000 | 0,000 | 36.66 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.90 | Put | | 2,385.00000 | 2,439,000 | 36.66 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.10 | Call | | 2.00000 | 1,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.10 | Put | | 587.00000 | 640,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 49.78 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.90 | Put | | 5,385.00000 | 5,439,000 | 49.78 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.20 | Call | | 0.00000 | 0,000 | 38.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.20 | Put | | 2,685.00000 | 2,739,000 | 38.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.50 | Call | | 0.00000 | 0,000 | 24.94 | 0.00 | 0 | 15,890 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.50 | Put | | 985.00000 | 1,039,000 | 24.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 49.59 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.85 | Put | | 5,335.00000 | 5,389,000 | 49.59 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.45 | Call | | 0.00000 | 0,000 | 24.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.45 | Put | | 935.00000 | 989,000 | 24.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 49.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.95 | Put | | 5,435.00000 | 5,489,000 | 49.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.55 | Call | | 0.00000 | 0,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.55 | Put | | 1,035.00000 | 1,089,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 50.17 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.00 | Put | | 5,485.00000 | 5,539,000 | 50.17 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.40 | Call | | 0.00000 | 0,000 | 39.10 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.40 | Put | | 2,885.00000 | 2,939,000 | 39.10 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.30 | Call | | 0.00000 | 0,000 | 38.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.30 | Put | | 2,785.00000 | 2,839,000 | 38.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.60 | Call | | 0.00000 | 0,000 | 25.94 | 0.00 | 0 | 1 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.60 | Put | | 1,085.00000 | 1,139,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 50.74 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.15 | Put | | 5,635.00000 | 5,689,000 | 50.74 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.75 | Call | | 0.00000 | 0,000 | 27.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.75 | Put | | 1,235.00000 | 1,289,000 | 27.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 52.06 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.65 | Put | | 6,135.00000 | 6,189,000 | 52.06 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.00 | Call | | 0.00000 | 0,000 | 29.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.00 | Put | | 1,485.00000 | 1,539,000 | 29.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 51.12 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.25 | Put | | 5,735.00000 | 5,789,000 | 51.12 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 39.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.55 | Put | | 3,035.00000 | 3,089,000 | 39.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.85 | Call | | 0.00000 | 0,000 | 28.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.85 | Put | | 1,335.00000 | 1,389,000 | 28.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 52.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.60 | Put | | 6,085.00000 | 6,139,000 | 52.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 51.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.35 | Put | | 5,835.00000 | 5,889,000 | 51.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 40.33 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.65 | Put | | 3,135.00000 | 3,189,000 | 40.33 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.95 | Call | | 0.00000 | 0,000 | 29.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.95 | Put | | 1,435.00000 | 1,489,000 | 29.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 50.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.20 | Put | | 5,685.00000 | 5,739,000 | 50.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 39.59 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.50 | Put | | 2,985.00000 | 3,039,000 | 39.59 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Call | | 0.00000 | 0,000 | 27.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Put | | 1,285.00000 | 1,339,000 | 27.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 51.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.50 | Put | | 5,985.00000 | 6,039,000 | 51.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.30 | Call | | 0.00000 | 0,000 | 32.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.30 | Put | | 1,785.00000 | 1,839,000 | 32.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.40 | Call | | 0.00000 | 0,000 | 33.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.40 | Put | | 1,885.00000 | 1,939,000 | 33.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 52.19 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.80 | Put | | 6,285.00000 | 6,339,000 | 52.19 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.60 | Call | | 0.00000 | 0,000 | 35.19 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.60 | Put | | 2,085.00000 | 2,139,000 | 35.19 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 52.37 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.00 | Put | | 6,485.00000 | 6,539,000 | 52.37 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 45.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.90 | Put | | 4,385.00000 | 4,439,000 | 45.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.80 | Call | | 0.00000 | 0,000 | 36.17 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.80 | Put | | 2,285.00000 | 2,339,000 | 36.17 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 52.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.15 | Put | | 6,635.00000 | 6,689,000 | 52.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 46.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.05 | Put | | 4,535.00000 | 4,589,000 | 46.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.95 | Put | | 4,435.00000 | 4,489,000 | 46.16 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 52.28 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.90 | Put | | 6,385.00000 | 6,439,000 | 52.28 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.80 | Call | | 0.00000 | 0,000 | 45.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.80 | Put | | 4,285.00000 | 4,339,000 | 45.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.70 | Call | | 0.00000 | 0,000 | 45.20 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.70 | Put | | 4,185.00000 | 4,239,000 | 45.20 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.70 | Call | | 0.00000 | 0,000 | 35.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.70 | Put | | 2,185.00000 | 2,239,000 | 35.68 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 52.32 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.95 | Put | | 6,435.00000 | 6,489,000 | 52.32 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 45.77 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.85 | Put | | 4,335.00000 | 4,389,000 | 45.77 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.75 | Call | | 0.00000 | 0,000 | 45.39 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.75 | Put | | 4,235.00000 | 4,289,000 | 45.39 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.65 | Call | | 0.00000 | 0,000 | 45.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.65 | Put | | 4,135.00000 | 4,189,000 | 45.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.55 | Call | | 0.00000 | 0,000 | 44.63 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.55 | Put | | 4,035.00000 | 4,089,000 | 44.63 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 51.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.30 | Put | | 5,785.00000 | 5,839,000 | 51.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 40.08 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.60 | Put | | 3,085.00000 | 3,139,000 | 40.08 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.10 | Call | | 0.00000 | 0,000 | 30.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.10 | Put | | 1,585.00000 | 1,639,000 | 30.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 51.69 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.40 | Put | | 5,885.00000 | 5,939,000 | 51.69 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 41.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.90 | Put | | 3,385.00000 | 3,439,000 | 41.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 41.06 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Put | | 3,285.00000 | 3,339,000 | 41.06 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.70 | Call | | 0.00000 | 0,000 | 40.57 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.70 | Put | | 3,185.00000 | 3,239,000 | 40.57 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.20 | Call | | 0.00000 | 0,000 | 31.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.20 | Put | | 1,685.00000 | 1,739,000 | 31.95 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 51.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.45 | Put | | 5,935.00000 | 5,989,000 | 51.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 40.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.75 | Put | | 3,235.00000 | 3,289,000 | 40.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.25 | Call | | 0.00000 | 0,000 | 32.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.25 | Put | | 1,735.00000 | 1,789,000 | 32.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.55 | Call | | 0.00000 | 0,000 | 51.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.55 | Put | | 6,035.00000 | 6,089,000 | 51.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.45 | Call | | 0.00000 | 0,000 | 44.25 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.45 | Put | | 3,935.00000 | 3,989,000 | 44.25 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.35 | Call | | 0.00000 | 0,000 | 43.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.35 | Put | | 3,835.00000 | 3,889,000 | 43.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 43.27 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.25 | Put | | 3,735.00000 | 3,789,000 | 43.27 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 42.78 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.15 | Put | | 3,635.00000 | 3,689,000 | 42.78 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 42.29 | 0.00 | 0 | 16,483 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.05 | Put | | 3,535.00000 | 3,589,000 | 42.29 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 41.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.95 | Put | | 3,435.00000 | 3,489,000 | 41.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 41.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.85 | Put | | 3,335.00000 | 3,389,000 | 41.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.35 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.35 | Put | | 1,835.00000 | 1,889,000 | 33.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 52.10 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.70 | Put | | 6,185.00000 | 6,239,000 | 52.10 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.60 | Call | | 0.00000 | 0,000 | 44.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.60 | Put | | 4,085.00000 | 4,139,000 | 44.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 44.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.50 | Put | | 3,985.00000 | 4,039,000 | 44.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.40 | Call | | 0.00000 | 0,000 | 44.00 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.40 | Put | | 3,885.00000 | 3,939,000 | 44.00 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.30 | Call | | 0.00000 | 0,000 | 43.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.30 | Put | | 3,785.00000 | 3,839,000 | 43.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 43.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.20 | Put | | 3,685.00000 | 3,739,000 | 43.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 42.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.10 | Put | | 3,585.00000 | 3,639,000 | 42.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.50 | Call | | 0.00000 | 0,000 | 34.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.50 | Put | | 1,985.00000 | 2,039,000 | 34.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 48.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.55 | Put | | 5,035.00000 | 5,089,000 | 48.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.45 | Call | | 0.00000 | 0,000 | 39.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.45 | Put | | 2,935.00000 | 2,989,000 | 39.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.35 | Call | | 0.00000 | 0,000 | 38.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.35 | Put | | 2,835.00000 | 2,889,000 | 38.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.25 | Call | | 0.00000 | 0,000 | 38.37 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.25 | Put | | 2,735.00000 | 2,789,000 | 38.37 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.15 | Call | | 0.00000 | 0,000 | 37.88 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.15 | Put | | 2,635.00000 | 2,689,000 | 37.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.05 | Call | | 0.00000 | 0,000 | 37.39 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.05 | Put | | 2,535.00000 | 2,589,000 | 37.39 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.95 | Call | | 0.00000 | 0,000 | 36.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.95 | Put | | 2,435.00000 | 2,489,000 | 36.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.75 | Call | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.75 | Put | | 2,235.00000 | 2,289,000 | 35.92 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.30 | Call | | 0.00000 | 0,000 | 47.49 | 0.00 | 0 | 27,500 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.30 | Put | | 4,785.00000 | 4,839,000 | 47.49 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.85 | Call | | 0.00000 | 0,000 | 36.41 | 0.00 | 0 | 27,500 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 9.85 | Put | | 2,335.00000 | 2,389,000 | 36.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.44 | Call | | 0.00000 | 0,000 | 44.20 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.44 | Put | | 3,925.00000 | 3,979,000 | 44.20 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 42.04 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 11.00 | Put | | 3,485.00000 | 3,539,000 | 42.04 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.60 | Put | | 8,085.00000 | 8,139,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.60 | Call | | 3,915.00000 | 3,861,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.55 | Put | | 8,035.00000 | 8,089,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.55 | Call | | 3,965.00000 | 3,911,000 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.55 | Put | | 0.00000 | 0,000 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.70 | Put | | 8,185.00000 | 8,239,000 | 53.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.70 | Call | | 3,815.00000 | 3,761,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.80 | Put | | 8,285.00000 | 8,339,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.80 | Call | | 15.00000 | 8,000 | 17.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 7.80 | Put | | 300.00000 | 347,000 | 17.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.80 | Call | | 715.00000 | 661,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 6.80 | Put | | 0.00000 | 0,000 | 18.76 | 0.00 | 0 | 12,000 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.80 | Call | | 1,715.00000 | 1,661,000 | 27.34 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 5.80 | Put | | 0.00000 | 0,000 | 27.34 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.80 | Call | | 2,715.00000 | 2,661,000 | 21.61 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 21.61 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.80 | Call | | 3,715.00000 | 3,661,000 | 17.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 17.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.85 | Put | | 8,335.00000 | 8,389,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 52.24 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.85 | Put | | 6,335.00000 | 6,389,000 | 52.24 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.85 | Call | | 3,665.00000 | 3,611,000 | 17.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 17.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.90 | Put | | 8,385.00000 | 8,439,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.90 | Call | | 3,615.00000 | 3,561,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.45 | Put | | 7,935.00000 | 7,989,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.45 | Call | | 4,065.00000 | 4,011,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.45 | Put | | 0.00000 | 0,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.50 | Put | | 7,985.00000 | 8,039,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.50 | Call | | 4,015.00000 | 3,961,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.75 | Put | | 8,235.00000 | 8,289,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 52.15 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 13.75 | Put | | 6,235.00000 | 6,289,000 | 52.15 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.75 | Call | | 3,765.00000 | 3,711,000 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 15.95 | Put | | 8,435.00000 | 8,489,000 | 53.65 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.95 | Call | | 3,565.00000 | 3,511,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 91.00000 | 80,000 | 20.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 845.00000 | 890,000 | 20.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 8,504.00000 | 8,560,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 33.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 6,504.00000 | 6,560,000 | 33.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Call | | 3,496.00000 | 3,440,000 | 24.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 24.78 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 8,554.00000 | 8,610,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 33.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 6,554.00000 | 6,610,000 | 33.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Call | | 3,446.00000 | 3,390,000 | 25.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 25.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 8,654.00000 | 8,710,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 8,954.00000 | 9,010,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 9,154.00000 | 9,210,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 35.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 7,154.00000 | 7,210,000 | 35.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 3.00000 | 2,000 | 26.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 3,157.00000 | 3,212,000 | 26.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 9,104.00000 | 9,160,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 7,104.00000 | 7,160,000 | 35.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 3.00000 | 3,000 | 26.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 3,107.00000 | 3,163,000 | 26.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 1,898.00000 | 1,842,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 2.00000 | 2,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 2,896.00000 | 2,840,000 | 26.17 | 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 | 4.75 | Put | | 0.00000 | 0,000 | 26.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 9,054.00000 | 9,110,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Call | | 0.00000 | 0,000 | 34.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 7,054.00000 | 7,110,000 | 34.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 8,854.00000 | 8,910,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 8,904.00000 | 8,960,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 8,804.00000 | 8,860,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 34.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Put | | 6,804.00000 | 6,860,000 | 34.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 378.00000 | 340,000 | 16.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 182.00000 | 200,000 | 16.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Call | | 1,204.00000 | 1,148,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Put | | 8.00000 | 8,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Call | | 2,197.00000 | 2,141,000 | 23.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Put | | 1.00000 | 1,000 | 23.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Call | | 3,196.00000 | 3,140,000 | 26.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 26.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 8,704.00000 | 8,760,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 33.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 6,704.00000 | 6,760,000 | 33.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Call | | 1,302.00000 | 1,246,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Put | | 6.00000 | 6,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.35 | Call | | 2,297.00000 | 2,241,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.35 | Put | | 1.00000 | 1,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Call | | 3,296.00000 | 3,240,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 8,604.00000 | 8,660,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Call | | 506.00000 | 462,000 | 16.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Put | | 110.00000 | 122,000 | 16.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Call | | 1,401.00000 | 1,345,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Put | | 5.00000 | 5,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Call | | 3,396.00000 | 3,340,000 | 25.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 25.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 33.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 6,654.00000 | 6,710,000 | 33.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 29.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 5,154.00000 | 5,210,000 | 29.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 105.00000 | 92,000 | 19.96 | 0.00 | 0 | 140 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 759.00000 | 802,000 | 19.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 471.00000 | 429,000 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 125.00000 | 139,000 | 16.48 | 1,390,000.00 | 10,000 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Call | | 1,352.00000 | 1,296,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Put | | 6.00000 | 6,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Call | | 2,347.00000 | 2,291,000 | 23.76 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Put | | 1.00000 | 1,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Call | | 3,346.00000 | 3,290,000 | 25.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 25.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 85.00000 | 75,000 | 20.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 889.00000 | 935,000 | 20.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 57.00000 | 50,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1,161.00000 | 1,210,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 34.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 6,954.00000 | 7,010,000 | 34.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 34.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 6,904.00000 | 6,960,000 | 34.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 1.00000 | 1,000 | 27.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 3,905.00000 | 3,961,000 | 27.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 6,854.00000 | 6,910,000 | 34.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 61.00000 | 54,000 | 21.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 1,115.00000 | 1,164,000 | 21.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Call | | 961.00000 | 908,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Put | | 15.00000 | 18,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Call | | 1,948.00000 | 1,892,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Put | | 2.00000 | 2,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Call | | 2,946.00000 | 2,890,000 | 26.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 26.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 80.00000 | 70,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 934.00000 | 980,000 | 20.84 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 350.00000 | 314,000 | 16.74 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 204.00000 | 224,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Call | | 2,147.00000 | 2,091,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Put | | 1.00000 | 1,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Call | | 3,146.00000 | 3,090,000 | 26.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 26.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 30.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 5,404.00000 | 5,460,000 | 30.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 28.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 4,404.00000 | 4,460,000 | 28.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 2.00000 | 2,000 | 26.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 3,406.00000 | 3,462,000 | 26.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 74.00000 | 65,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 978.00000 | 1,025,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 323.00000 | 289,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 227.00000 | 249,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 1,106.00000 | 1,050,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Put | | 10.00000 | 10,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Call | | 2,097.00000 | 2,041,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Put | | 1.00000 | 1,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Call | | 3,096.00000 | 3,040,000 | 26.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 26.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 30.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 5,454.00000 | 5,510,000 | 30.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 28.22 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 4,454.00000 | 4,510,000 | 28.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 2.00000 | 1,000 | 26.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 3,456.00000 | 3,511,000 | 26.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 70.00000 | 61,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,024.00000 | 1,071,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 1,057.00000 | 1,001,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 11.00000 | 11,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 2,047.00000 | 1,992,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 1.00000 | 2,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 3,046.00000 | 2,990,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 30.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 5,504.00000 | 5,560,000 | 30.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 2.00000 | 1,000 | 26.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 3,506.00000 | 3,561,000 | 26.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 65.00000 | 57,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1,069.00000 | 1,117,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Call | | 1,008.00000 | 954,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Put | | 12.00000 | 14,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Call | | 1,998.00000 | 1,942,000 | 22.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Put | | 2.00000 | 2,000 | 22.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Call | | 2,996.00000 | 2,940,000 | 26.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 26.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 31.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 5,654.00000 | 5,710,000 | 31.04 | 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 | 12.30 | Call | | 0.00000 | 0,000 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 4,654.00000 | 4,710,000 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 1.00000 | 1,000 | 26.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 3,655.00000 | 3,711,000 | 26.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 54.00000 | 47,000 | 22.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 1,208.00000 | 1,257,000 | 22.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 219.00000 | 195,000 | 17.75 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 373.00000 | 405,000 | 17.75 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Call | | 870.00000 | 817,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Put | | 24.00000 | 27,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Call | | 1,848.00000 | 1,792,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Put | | 2.00000 | 2,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Call | | 2,846.00000 | 2,790,000 | 25.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 25.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 203.00000 | 181,000 | 17.97 | 0.00 | 0 | 450 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 407.00000 | 441,000 | 17.97 | 0.00 | 0 | 430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Call | | 825.00000 | 773,000 | 15.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Put | | 29.00000 | 33,000 | 15.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Call | | 1,798.00000 | 1,742,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Put | | 2.00000 | 2,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Call | | 2,796.00000 | 2,740,000 | 25.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 31.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 5,754.00000 | 5,810,000 | 31.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 1.00000 | 1,000 | 26.90 | 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 | 11.40 | Put | | 3,755.00000 | 3,811,000 | 26.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 47.00000 | 42,000 | 22.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 1,301.00000 | 1,352,000 | 22.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 189.00000 | 167,000 | 18.19 | 0.00 | 0 | 55 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 443.00000 | 477,000 | 18.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 781.00000 | 730,000 | 15.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 35.00000 | 40,000 | 15.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Call | | 1,749.00000 | 1,693,000 | 20.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Put | | 3.00000 | 3,000 | 20.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Call | | 2,746.00000 | 2,690,000 | 25.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 25.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 31.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 5,854.00000 | 5,910,000 | 31.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 1.00000 | 1,000 | 26.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 3,855.00000 | 3,911,000 | 26.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 32.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 6,054.00000 | 6,110,000 | 32.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 29.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 5,054.00000 | 5,110,000 | 29.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 1.00000 | 1,000 | 27.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 4,055.00000 | 4,111,000 | 27.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 3.00000 | 3,000 | 26.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 3,057.00000 | 3,113,000 | 26.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 31.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 6,004.00000 | 6,060,000 | 31.89 | 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 | 12.65 | Call | | 0.00000 | 0,000 | 29.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 5,004.00000 | 5,060,000 | 29.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 1.00000 | 1,000 | 27.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 4,005.00000 | 4,061,000 | 27.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Call | | 578.00000 | 532,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Put | | 82.00000 | 92,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Call | | 1,500.00000 | 1,444,000 | 18.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Put | | 4.00000 | 4,000 | 18.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Call | | 2,497.00000 | 2,441,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Put | | 1.00000 | 1,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 31.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 5,954.00000 | 6,010,000 | 31.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 1.00000 | 1,000 | 27.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 3,955.00000 | 4,011,000 | 27.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 4.00000 | 3,000 | 26.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 2,958.00000 | 3,013,000 | 26.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 38.00000 | 33,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 1,492.00000 | 1,543,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Call | | 140.00000 | 124,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Put | | 594.00000 | 634,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Call | | 616.00000 | 569,000 | 16.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Put | | 70.00000 | 79,000 | 16.22 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Call | | 1,550.00000 | 1,494,000 | 19.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Put | | 4.00000 | 4,000 | 19.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Call | | 2,547.00000 | 2,491,000 | 24.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Put | | 1.00000 | 1,000 | 24.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 31.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 5,804.00000 | 5,860,000 | 31.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 1.00000 | 1,000 | 26.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 3,805.00000 | 3,861,000 | 26.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 175.00000 | 155,000 | 18.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 479.00000 | 515,000 | 18.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Call | | 738.00000 | 688,000 | 16.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Put | | 42.00000 | 48,000 | 16.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Call | | 1,699.00000 | 1,643,000 | 20.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Put | | 3.00000 | 3,000 | 20.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Call | | 2,696.00000 | 2,640,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 5,704.00000 | 5,760,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 28.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 4,704.00000 | 4,760,000 | 28.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 1.00000 | 1,000 | 26.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 3,705.00000 | 3,761,000 | 26.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 45.00000 | 39,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 1,349.00000 | 1,399,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 50.00000 | 44,000 | 22.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 1,254.00000 | 1,304,000 | 22.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 30.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 5,354.00000 | 5,410,000 | 30.33 | 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 | 12.00 | Call | | 0.00000 | 0,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 4,354.00000 | 4,410,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 42.00000 | 37,000 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 1,396.00000 | 1,447,000 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Call | | 696.00000 | 647,000 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Put | | 50.00000 | 57,000 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Call | | 1,649.00000 | 1,593,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Put | | 3.00000 | 3,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 30.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 5,554.00000 | 5,610,000 | 30.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 1.00000 | 1,000 | 26.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 3,555.00000 | 3,611,000 | 26.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 34.00000 | 30,000 | 23.93 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 1,588.00000 | 1,640,000 | 23.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Call | | 541.00000 | 496,000 | 16.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Put | | 95.00000 | 106,000 | 16.35 | 1,060,000.00 | 10,000 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Call | | 1,451.00000 | 1,395,000 | 18.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Put | | 5.00000 | 5,000 | 18.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Call | | 2,447.00000 | 2,391,000 | 24.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Put | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 1.00000 | 0,000 | 27.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 4,205.00000 | 4,260,000 | 27.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 32.00000 | 28,000 | 24.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 1,636.00000 | 1,688,000 | 24.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 40.00000 | 35,000 | 23.27 | 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 | 9.05 | Put | | 1,444.00000 | 1,495,000 | 23.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 439.00000 | 398,000 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 143.00000 | 158,000 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 37.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 7,854.00000 | 7,910,000 | 37.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 32.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 6,354.00000 | 6,410,000 | 32.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 29.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 4,854.00000 | 4,910,000 | 29.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 2.00000 | 2,000 | 26.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 3,356.00000 | 3,412,000 | 26.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Call | | 1,155.00000 | 1,099,000 | 16.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Put | | 9.00000 | 9,000 | 16.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Call | | 2,646.00000 | 2,590,000 | 25.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 25.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Call | | 4,146.00000 | 4,090,000 | 22.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 22.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 8,104.00000 | 8,160,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 33.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 6,604.00000 | 6,660,000 | 33.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 1.00000 | 1,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 3,605.00000 | 3,661,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 113.00000 | 99,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 717.00000 | 759,000 | 19.74 | 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 | 6.75 | Call | | 915.00000 | 862,000 | 15.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 19.00000 | 22,000 | 15.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Call | | 2,397.00000 | 2,341,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Put | | 1.00000 | 1,000 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 3,896.00000 | 3,840,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 30.00000 | 27,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 1,684.00000 | 1,737,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 298.00000 | 265,000 | 16.87 | 0.00 | 0 | 390 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 252.00000 | 275,000 | 16.87 | 0.00 | 0 | 130 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 28.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 4,604.00000 | 4,660,000 | 28.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 1.00000 | 0,000 | 27.74 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 4,255.00000 | 4,310,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 35.00000 | 31,000 | 23.71 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 1,539.00000 | 1,591,000 | 23.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 29.00000 | 25,000 | 24.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 1,733.00000 | 1,785,000 | 24.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Call | | 274.00000 | 246,000 | 17.09 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Put | | 278.00000 | 306,000 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 28.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 4,554.00000 | 4,610,000 | 28.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 22.00000 | 20,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 1,976.00000 | 2,030,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 25.00000 | 22,000 | 25.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 1,879.00000 | 1,932,000 | 25.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 254.00000 | 228,000 | 17.31 | 2,280,000.00 | 10,000 | 10,600 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 308.00000 | 338,000 | 17.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 21.00000 | 18,000 | 25.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 2,025.00000 | 2,078,000 | 25.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 23.00000 | 21,000 | 25.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 1,927.00000 | 1,981,000 | 25.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 26.00000 | 23,000 | 25.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 1,830.00000 | 1,883,000 | 25.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 236.00000 | 211,000 | 17.53 | 0.00 | 0 | 33 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 340.00000 | 371,000 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 29.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 4,904.00000 | 4,960,000 | 29.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 130.00000 | 115,000 | 19.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 634.00000 | 675,000 | 19.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 29.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 5,104.00000 | 5,160,000 | 29.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 4.00000 | 3,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 3,008.00000 | 3,063,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 5.00000 | 4,000 | 26.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 2,909.00000 | 2,964,000 | 26.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 5.00000 | 4,000 | 26.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 2,809.00000 | 2,864,000 | 26.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 98.00000 | 86,000 | 20.18 | 0.00 | 0 | 1,900 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 802.00000 | 846,000 | 20.18 | 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 | Call | | 0.00000 | 0,000 | 29.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 4,954.00000 | 5,010,000 | 29.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 5.00000 | 4,000 | 26.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 2,859.00000 | 2,914,000 | 26.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 6.00000 | 5,000 | 26.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 2,760.00000 | 2,815,000 | 26.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 121.00000 | 107,000 | 19.52 | 0.00 | 0 | 135 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 675.00000 | 717,000 | 19.52 | 0.00 | 0 | 6 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 29.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 4,804.00000 | 4,860,000 | 29.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 6.00000 | 5,000 | 26.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 2,710.00000 | 2,765,000 | 26.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 8.00000 | 6,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 2,612.00000 | 2,666,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 9.00000 | 8,000 | 26.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 2,513.00000 | 2,568,000 | 26.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 11.00000 | 9,000 | 26.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 2,415.00000 | 2,469,000 | 26.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 13.00000 | 11,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 2,317.00000 | 2,371,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 15.00000 | 13,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 2,219.00000 | 2,273,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 18.00000 | 15,000 | 25.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 2,122.00000 | 2,175,000 | 25.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 151.00000 | 133,000 | 18.85 | 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 | 8.05 | Put | | 555.00000 | 593,000 | 18.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 28.33 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 4,504.00000 | 4,560,000 | 28.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 27.00000 | 24,000 | 24.81 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 1,781.00000 | 1,834,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 28.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 4,754.00000 | 4,810,000 | 28.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 7.00000 | 6,000 | 26.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 2,661.00000 | 2,716,000 | 26.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 8.00000 | 7,000 | 26.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 2,562.00000 | 2,617,000 | 26.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 10.00000 | 8,000 | 26.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 2,464.00000 | 2,518,000 | 26.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 14.00000 | 12,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 2,268.00000 | 2,322,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 17.00000 | 14,000 | 25.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 2,171.00000 | 2,224,000 | 25.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 20.00000 | 17,000 | 25.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 2,074.00000 | 2,127,000 | 25.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 162.00000 | 144,000 | 18.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 516.00000 | 554,000 | 18.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 12.00000 | 10,000 | 25.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 2,366.00000 | 2,420,000 | 25.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 8,054.00000 | 8,110,000 | 37.58 | 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 | 3.70 | Call | | 3,946.00000 | 3,890,000 | 22.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 22.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 32.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 6,104.00000 | 6,160,000 | 32.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 1.00000 | 0,000 | 27.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 4,105.00000 | 4,160,000 | 27.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 8,154.00000 | 8,210,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 32.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 6,154.00000 | 6,210,000 | 32.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 1.00000 | 0,000 | 27.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 4,155.00000 | 4,210,000 | 27.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Call | | 3,846.00000 | 3,790,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 8,304.00000 | 8,360,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 6,304.00000 | 6,360,000 | 32.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 27.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 4,304.00000 | 4,360,000 | 27.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Call | | 3,696.00000 | 3,640,000 | 23.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 23.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 8,204.00000 | 8,260,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 32.47 | 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 | 13.85 | Put | | 6,204.00000 | 6,260,000 | 32.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Call | | 3,796.00000 | 3,740,000 | 23.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 23.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 9,854.00000 | 9,910,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 8,254.00000 | 8,310,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 32.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 6,254.00000 | 6,310,000 | 32.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Call | | 3,746.00000 | 3,690,000 | 23.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 23.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 8,354.00000 | 8,410,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Call | | 3,646.00000 | 3,590,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 8,404.00000 | 8,460,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 33.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 6,404.00000 | 6,460,000 | 33.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Call | | 656.00000 | 607,000 | 16.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Put | | 60.00000 | 67,000 | 16.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Call | | 1,599.00000 | 1,544,000 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Put | | 3.00000 | 4,000 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Call | | 2,597.00000 | 2,541,000 | 24.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Put | | 1.00000 | 1,000 | 24.85 | 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 | 4.05 | Call | | 3,596.00000 | 3,540,000 | 24.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 24.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 7,954.00000 | 8,010,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 4,046.00000 | 3,990,000 | 22.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 22.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 8,004.00000 | 8,060,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Call | | 3,996.00000 | 3,940,000 | 22.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 22.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 8,454.00000 | 8,510,000 | 37.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 33.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 6,454.00000 | 6,510,000 | 33.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Call | | 3,546.00000 | 3,490,000 | 24.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 24.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 408.00000 | 369,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 162.00000 | 179,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Call | | 1.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Put | | 8,072.00000 | 8,129,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Call | | 1.00000 | 1,000 | 28.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Put | | 6,072.00000 | 6,130,000 | 28.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Call | | 20.00000 | 17,000 | 29.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Put | | 4,091.00000 | 4,146,000 | 29.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Call | | 75.00000 | 68,000 | 25.17 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Put | | 2,146.00000 | 2,197,000 | 25.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Call | | 996.00000 | 946,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Put | | 67.00000 | 75,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Call | | 1,937.00000 | 1,880,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Put | | 8.00000 | 9,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Call | | 2,930.00000 | 2,872,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Put | | 1.00000 | 1,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Call | | 3,929.00000 | 3,871,000 | 29.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Call | | 1.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Put | | 8,022.00000 | 8,079,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Call | | 1.00000 | 1,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Put | | 6,022.00000 | 6,080,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Call | | 21.00000 | 19,000 | 29.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Put | | 4,042.00000 | 4,098,000 | 29.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Call | | 78.00000 | 71,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Put | | 2,099.00000 | 2,150,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Call | | 400.00000 | 370,000 | 18.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Put | | 421.00000 | 449,000 | 18.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Call | | 1,038.00000 | 986,000 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Put | | 59.00000 | 65,000 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Call | | 1,986.00000 | 1,929,000 | 19.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Put | | 7.00000 | 8,000 | 19.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Call | | 2,980.00000 | 2,922,000 | 24.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Put | | 1.00000 | 1,000 | 24.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Call | | 3,979.00000 | 3,921,000 | 29.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 29.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Call | | 381.00000 | 352,000 | 18.34 | 0.00 | 0 | 509 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Put | | 452.00000 | 481,000 | 18.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Put | | 8,121.00000 | 8,179,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Call | | 1.00000 | 1,000 | 28.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Put | | 6,122.00000 | 6,180,000 | 28.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Call | | 19.00000 | 16,000 | 29.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Put | | 4,140.00000 | 4,195,000 | 29.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Call | | 72.00000 | 65,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Put | | 2,193.00000 | 2,244,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Call | | 363.00000 | 335,000 | 18.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Put | | 484.00000 | 514,000 | 18.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Call | | 956.00000 | 906,000 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Put | | 77.00000 | 85,000 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Call | | 1,888.00000 | 1,831,000 | 19.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Put | | 9.00000 | 10,000 | 19.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Call | | 2,881.00000 | 2,822,000 | 24.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Put | | 2.00000 | 1,000 | 24.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Call | | 3,879.00000 | 3,821,000 | 29.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 29.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Put | | 8,171.00000 | 8,229,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Put | | 6,172.00000 | 6,230,000 | 28.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Call | | 18.00000 | 15,000 | 29.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Put | | 4,189.00000 | 4,244,000 | 29.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Call | | 69.00000 | 63,000 | 25.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Put | | 2,240.00000 | 2,292,000 | 25.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Call | | 346.00000 | 320,000 | 18.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Put | | 517.00000 | 549,000 | 18.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Call | | 916.00000 | 867,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Put | | 87.00000 | 96,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Call | | 1,839.00000 | 1,782,000 | 19.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Put | | 10.00000 | 11,000 | 19.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Call | | 2,831.00000 | 2,772,000 | 23.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Put | | 2.00000 | 1,000 | 23.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Call | | 3,829.00000 | 3,771,000 | 28.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 28.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Put | | 8,271.00000 | 8,329,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Call | | 1.00000 | 1,000 | 28.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Put | | 6,272.00000 | 6,330,000 | 28.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Call | | 16.00000 | 14,000 | 29.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Put | | 4,287.00000 | 4,343,000 | 29.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Call | | 64.00000 | 58,000 | 25.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Put | | 2,335.00000 | 2,387,000 | 25.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Call | | 315.00000 | 290,000 | 19.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Put | | 586.00000 | 619,000 | 19.04 | 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 | 7.05 | Call | | 839.00000 | 792,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Put | | 110.00000 | 121,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Call | | 1,742.00000 | 1,684,000 | 18.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Put | | 13.00000 | 13,000 | 18.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Call | | 2,731.00000 | 2,673,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Put | | 2.00000 | 2,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Call | | 3,729.00000 | 3,671,000 | 28.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 28.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Put | | 8,321.00000 | 8,379,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.10 | Call | | 1.00000 | 1,000 | 28.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.10 | Put | | 6,322.00000 | 6,380,000 | 28.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Call | | 15.00000 | 13,000 | 29.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Put | | 4,336.00000 | 4,392,000 | 29.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Call | | 62.00000 | 56,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Put | | 2,383.00000 | 2,435,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Call | | 300.00000 | 276,000 | 19.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Put | | 621.00000 | 655,000 | 19.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Call | | 803.00000 | 756,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Put | | 124.00000 | 135,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Call | | 1,693.00000 | 1,636,000 | 18.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Put | | 14.00000 | 15,000 | 18.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Call | | 2,681.00000 | 2,623,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Put | | 2.00000 | 2,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Call | | 3,679.00000 | 3,621,000 | 28.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 28.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Put | | 8,371.00000 | 8,429,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Call | | 1.00000 | 1,000 | 28.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Put | | 6,372.00000 | 6,430,000 | 28.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Call | | 14.00000 | 12,000 | 29.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Put | | 4,385.00000 | 4,441,000 | 29.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Call | | 60.00000 | 54,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Put | | 2,431.00000 | 2,483,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Call | | 286.00000 | 264,000 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Put | | 657.00000 | 693,000 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Call | | 767.00000 | 721,000 | 17.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Put | | 138.00000 | 150,000 | 17.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Call | | 1,645.00000 | 1,588,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Put | | 16.00000 | 17,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Call | | 2,631.00000 | 2,573,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Put | | 2.00000 | 2,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Call | | 3,629.00000 | 3,571,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Put | | 8,521.00000 | 8,579,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Call | | 1.00000 | 1,000 | 28.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Put | | 6,522.00000 | 6,580,000 | 28.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Call | | 12.00000 | 10,000 | 29.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Put | | 4,533.00000 | 4,589,000 | 29.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Call | | 54.00000 | 49,000 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Put | | 2,575.00000 | 2,628,000 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Call | | 666.00000 | 623,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Put | | 187.00000 | 202,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Call | | 1,500.00000 | 1,444,000 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Put | | 21.00000 | 23,000 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Call | | 2,482.00000 | 2,424,000 | 22.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Put | | 3.00000 | 3,000 | 22.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Call | | 3,480.00000 | 3,421,000 | 27.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Put | | 1.00000 | 0,000 | 27.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Put | | 8,471.00000 | 8,529,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Call | | 1.00000 | 1,000 | 28.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Put | | 6,472.00000 | 6,530,000 | 28.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Call | | 12.00000 | 11,000 | 29.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Put | | 4,483.00000 | 4,540,000 | 29.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Call | | 56.00000 | 50,000 | 26.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Put | | 2,527.00000 | 2,579,000 | 26.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Call | | 261.00000 | 240,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Put | | 732.00000 | 769,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Call | | 698.00000 | 655,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Put | | 169.00000 | 184,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Call | | 1,548.00000 | 1,491,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Put | | 19.00000 | 20,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Call | | 2,532.00000 | 2,474,000 | 22.40 | 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 | 5.25 | Put | | 3.00000 | 3,000 | 22.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Call | | 3,529.00000 | 3,471,000 | 27.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 27.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Put | | 8,621.00000 | 8,679,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Call | | 1.00000 | 1,000 | 28.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Put | | 6,622.00000 | 6,680,000 | 28.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Call | | 10.00000 | 9,000 | 29.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Put | | 4,631.00000 | 4,688,000 | 29.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Call | | 50.00000 | 45,000 | 26.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Put | | 2,671.00000 | 2,724,000 | 26.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Call | | 227.00000 | 209,000 | 20.26 | 0.00 | 0 | 585 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Put | | 848.00000 | 888,000 | 20.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Call | | 604.00000 | 563,000 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Put | | 225.00000 | 242,000 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Call | | 1,405.00000 | 1,349,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Put | | 26.00000 | 28,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Call | | 2,383.00000 | 2,325,000 | 21.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Put | | 4.00000 | 4,000 | 21.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Call | | 3,380.00000 | 3,321,000 | 26.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Put | | 1.00000 | 0,000 | 26.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Call | | 249.00000 | 229,000 | 19.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Put | | 770.00000 | 808,000 | 19.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Call | | 1.00000 | 1,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Put | | 7,922.00000 | 7,980,000 | 30.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Call | | 2.00000 | 1,000 | 27.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Put | | 5,923.00000 | 5,980,000 | 27.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Call | | 23.00000 | 21,000 | 29.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Put | | 3,944.00000 | 4,000,000 | 29.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Call | | 83.00000 | 76,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Put | | 2,004.00000 | 2,055,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Call | | 443.00000 | 409,000 | 17.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Put | | 364.00000 | 388,000 | 17.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Call | | 1,125.00000 | 1,070,000 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Put | | 46.00000 | 49,000 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Call | | 2,085.00000 | 2,027,000 | 20.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Put | | 6.00000 | 6,000 | 20.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Call | | 3,080.00000 | 3,022,000 | 25.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Put | | 1.00000 | 1,000 | 25.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Call | | 4,079.00000 | 4,021,000 | 30.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 30.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Call | | 1.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Put | | 7,972.00000 | 8,029,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Call | | 2.00000 | 1,000 | 27.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Put | | 5,973.00000 | 6,030,000 | 27.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Call | | 23.00000 | 20,000 | 29.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Put | | 3,994.00000 | 4,049,000 | 29.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Call | | 81.00000 | 73,000 | 24.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Put | | 2,052.00000 | 2,102,000 | 24.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Call | | 420.00000 | 389,000 | 17.99 | 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 | 7.75 | Put | | 391.00000 | 418,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Call | | 1,080.00000 | 1,028,000 | 16.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Put | | 51.00000 | 57,000 | 16.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Call | | 2,036.00000 | 1,978,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Put | | 7.00000 | 7,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Call | | 3,030.00000 | 2,972,000 | 25.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Put | | 1.00000 | 1,000 | 25.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Call | | 4,029.00000 | 3,971,000 | 29.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 29.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Put | | 8,221.00000 | 8,279,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Call | | 1.00000 | 1,000 | 28.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Put | | 6,222.00000 | 6,280,000 | 28.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Call | | 17.00000 | 15,000 | 29.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Put | | 4,238.00000 | 4,294,000 | 29.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Call | | 67.00000 | 61,000 | 25.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Put | | 2,288.00000 | 2,340,000 | 25.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Call | | 330.00000 | 304,000 | 18.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Put | | 551.00000 | 583,000 | 18.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Call | | 877.00000 | 829,000 | 16.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Put | | 98.00000 | 108,000 | 16.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Call | | 1,790.00000 | 1,733,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Put | | 11.00000 | 12,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Call | | 2,781.00000 | 2,723,000 | 23.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Put | | 2.00000 | 2,000 | 23.70 | 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 | 4.00 | Call | | 3,779.00000 | 3,721,000 | 28.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 28.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Put | | 8,421.00000 | 8,479,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Call | | 1.00000 | 1,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Put | | 6,422.00000 | 6,480,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Call | | 13.00000 | 11,000 | 29.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Put | | 4,434.00000 | 4,490,000 | 29.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Call | | 58.00000 | 52,000 | 26.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Put | | 2,479.00000 | 2,531,000 | 26.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Call | | 273.00000 | 251,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Put | | 694.00000 | 730,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Call | | 732.00000 | 687,000 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Put | | 153.00000 | 166,000 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Call | | 1,596.00000 | 1,539,000 | 18.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Put | | 17.00000 | 18,000 | 18.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Call | | 2,582.00000 | 2,523,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Put | | 3.00000 | 2,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Call | | 3,579.00000 | 3,521,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 27.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Put | | 8,571.00000 | 8,629,000 | 30.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Call | | 1.00000 | 1,000 | 28.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Put | | 6,572.00000 | 6,630,000 | 28.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Call | | 11.00000 | 9,000 | 29.05 | 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 | 12.35 | Put | | 4,582.00000 | 4,638,000 | 29.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Call | | 52.00000 | 47,000 | 26.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Put | | 2,623.00000 | 2,676,000 | 26.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.35 | Call | | 238.00000 | 219,000 | 20.09 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.35 | Put | | 809.00000 | 848,000 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Call | | 634.00000 | 592,000 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Put | | 205.00000 | 221,000 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Call | | 1,453.00000 | 1,396,000 | 17.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Put | | 24.00000 | 25,000 | 17.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Call | | 2,432.00000 | 2,374,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Put | | 3.00000 | 3,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Call | | 3,430.00000 | 3,371,000 | 26.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Put | | 1.00000 | 0,000 | 26.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Call | | 109.00000 | 100,000 | 23.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Put | | 1,630.00000 | 1,679,000 | 23.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Call | | 122.00000 | 112,000 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Put | | 1,493.00000 | 1,541,000 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Put | | 970.00000 | 1,012,000 | 20.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Call | | 199.00000 | 183,000 | 20.79 | 0.00 | 0 | 500 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Put | | 1,096.00000 | 1,139,000 | 21.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Call | | 175.00000 | 160,000 | 21.31 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Call | | 127.00000 | 116,000 | 22.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Put | | 1,448.00000 | 1,495,000 | 22.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Call | | 137.00000 | 125,000 | 22.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Put | | 1,358.00000 | 1,404,000 | 22.36 | 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 | 15.95 | Call | | 8.00000 | 6,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 8,049.00000 | 8,106,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 23.00000 | 21,000 | 31.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 6,064.00000 | 6,121,000 | 31.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 53.00000 | 50,000 | 28.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 4,094.00000 | 4,150,000 | 28.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 138.00000 | 128,000 | 24.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 2,179.00000 | 2,228,000 | 24.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 496.00000 | 466,000 | 18.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 537.00000 | 566,000 | 18.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 1,074.00000 | 1,025,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 115.00000 | 125,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Call | | 1,975.00000 | 1,918,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Put | | 16.00000 | 18,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Call | | 2,963.00000 | 2,905,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Put | | 4.00000 | 5,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Call | | 3,960.00000 | 3,901,000 | 27.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Put | | 1.00000 | 1,000 | 27.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 320.00000 | 300,000 | 20.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 961.00000 | 1,000,000 | 20.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 7.00000 | 6,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 8,098.00000 | 8,156,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 22.00000 | 20,000 | 31.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 6,113.00000 | 6,170,000 | 31.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 52.00000 | 48,000 | 28.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 4,143.00000 | 4,198,000 | 28.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 134.00000 | 125,000 | 24.43 | 0.00 | 0 | 300 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 2,225.00000 | 2,275,000 | 24.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 1,037.00000 | 989,000 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 128.00000 | 139,000 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Call | | 1,927.00000 | 1,870,000 | 17.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Put | | 18.00000 | 20,000 | 17.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Call | | 2,914.00000 | 2,855,000 | 22.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Put | | 5.00000 | 5,000 | 22.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Call | | 3,910.00000 | 3,851,000 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Put | | 1.00000 | 1,000 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Call | | 7.00000 | 6,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Put | | 8,148.00000 | 8,206,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Call | | 22.00000 | 20,000 | 31.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Put | | 6,163.00000 | 6,220,000 | 31.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 51.00000 | 47,000 | 28.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 4,192.00000 | 4,247,000 | 28.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Call | | 130.00000 | 121,000 | 24.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Put | | 2,271.00000 | 2,321,000 | 24.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Call | | 461.00000 | 432,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Put | | 602.00000 | 632,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 1,000.00000 | 953,000 | 16.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 141.00000 | 153,000 | 16.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Call | | 1,879.00000 | 1,822,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Put | | 20.00000 | 22,000 | 17.84 | 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 | 5.05 | Call | | 2,864.00000 | 2,805,000 | 22.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Put | | 5.00000 | 5,000 | 22.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Call | | 3,860.00000 | 3,801,000 | 27.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Put | | 1.00000 | 1,000 | 27.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 7.00000 | 6,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 8,198.00000 | 8,256,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 21.00000 | 19,000 | 31.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 6,212.00000 | 6,269,000 | 31.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 50.00000 | 46,000 | 28.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 4,241.00000 | 4,296,000 | 28.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 126.00000 | 118,000 | 24.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 2,317.00000 | 2,368,000 | 24.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 444.00000 | 416,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 635.00000 | 666,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Call | | 965.00000 | 918,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Put | | 156.00000 | 168,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Call | | 1,831.00000 | 1,775,000 | 17.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Put | | 22.00000 | 25,000 | 17.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Call | | 2,814.00000 | 2,756,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Put | | 5.00000 | 6,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Call | | 3,810.00000 | 3,751,000 | 26.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Put | | 1.00000 | 1,000 | 26.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 478.00000 | 449,000 | 18.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 569.00000 | 599,000 | 18.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Call | | 7.00000 | 6,000 | 32.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Put | | 8,248.00000 | 8,306,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Call | | 20.00000 | 18,000 | 31.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Put | | 6,261.00000 | 6,318,000 | 31.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Call | | 48.00000 | 45,000 | 29.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Put | | 4,289.00000 | 4,345,000 | 29.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Call | | 123.00000 | 114,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Put | | 2,364.00000 | 2,414,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Call | | 427.00000 | 401,000 | 19.12 | 0.00 | 0 | 4,400 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Put | | 668.00000 | 701,000 | 19.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Call | | 930.00000 | 884,000 | 17.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Put | | 171.00000 | 184,000 | 17.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Call | | 1,784.00000 | 1,727,000 | 17.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Put | | 25.00000 | 27,000 | 17.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Call | | 2,765.00000 | 2,706,000 | 21.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Put | | 6.00000 | 6,000 | 21.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Call | | 3,760.00000 | 3,701,000 | 26.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Put | | 1.00000 | 1,000 | 26.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 7.00000 | 5,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 8,298.00000 | 8,355,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 20.00000 | 18,000 | 31.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 6,311.00000 | 6,368,000 | 31.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 47.00000 | 44,000 | 29.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 4,338.00000 | 4,394,000 | 29.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 119.00000 | 111,000 | 24.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 2,410.00000 | 2,461,000 | 24.88 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 412.00000 | 386,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 703.00000 | 736,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Call | | 896.00000 | 851,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Put | | 187.00000 | 201,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Call | | 1,737.00000 | 1,680,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Put | | 28.00000 | 30,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Call | | 2,715.00000 | 2,656,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Put | | 6.00000 | 6,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Call | | 3,710.00000 | 3,652,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Put | | 1.00000 | 2,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 6.00000 | 5,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 8,347.00000 | 8,405,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 19.00000 | 17,000 | 31.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 6,360.00000 | 6,417,000 | 31.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 46.00000 | 43,000 | 29.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 4,387.00000 | 4,443,000 | 29.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 116.00000 | 108,000 | 24.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 2,457.00000 | 2,508,000 | 24.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 397.00000 | 372,000 | 19.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 738.00000 | 772,000 | 19.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Call | | 863.00000 | 819,000 | 17.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Put | | 204.00000 | 219,000 | 17.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Call | | 1,690.00000 | 1,634,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Put | | 31.00000 | 34,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Call | | 2,665.00000 | 2,607,000 | 21.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Put | | 6.00000 | 7,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Call | | 3,660.00000 | 3,602,000 | 26.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Put | | 1.00000 | 2,000 | 26.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Call | | 6.00000 | 5,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Put | | 8,547.00000 | 8,605,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Call | | 17.00000 | 15,000 | 31.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Put | | 6,558.00000 | 6,615,000 | 31.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Call | | 42.00000 | 39,000 | 29.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Put | | 4,583.00000 | 4,639,000 | 29.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Call | | 104.00000 | 97,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Put | | 2,645.00000 | 2,697,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Call | | 344.00000 | 322,000 | 20.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Put | | 885.00000 | 922,000 | 20.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Call | | 740.00000 | 699,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Put | | 281.00000 | 299,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Call | | 1,505.00000 | 1,450,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Put | | 46.00000 | 50,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Call | | 2,467.00000 | 2,409,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Put | | 8.00000 | 9,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Call | | 3,461.00000 | 3,402,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Put | | 2.00000 | 2,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 6.00000 | 5,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 8,497.00000 | 8,555,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 18.00000 | 16,000 | 31.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 6,509.00000 | 6,566,000 | 31.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 43.00000 | 40,000 | 29.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 4,534.00000 | 4,590,000 | 29.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 107.00000 | 100,000 | 25.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 2,598.00000 | 2,650,000 | 25.33 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 356.00000 | 334,000 | 19.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 847.00000 | 884,000 | 19.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Call | | 769.00000 | 728,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Put | | 260.00000 | 278,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Call | | 1,551.00000 | 1,495,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Put | | 42.00000 | 45,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Call | | 2,517.00000 | 2,458,000 | 20.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Put | | 8.00000 | 8,000 | 20.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Call | | 3,511.00000 | 3,452,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Put | | 2.00000 | 2,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Call | | 310.00000 | 290,000 | 20.43 | 0.00 | 0 | 117 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Put | | 1,001.00000 | 1,040,000 | 20.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Call | | 5.00000 | 4,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Put | | 8,596.00000 | 8,654,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Call | | 17.00000 | 15,000 | 31.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Put | | 6,608.00000 | 6,665,000 | 31.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Call | | 41.00000 | 38,000 | 29.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Put | | 4,632.00000 | 4,688,000 | 29.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Call | | 102.00000 | 95,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Put | | 2,693.00000 | 2,745,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Call | | 332.00000 | 311,000 | 20.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Put | | 923.00000 | 961,000 | 20.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Call | | 712.00000 | 672,000 | 17.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Put | | 303.00000 | 322,000 | 17.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Call | | 1,460.00000 | 1,405,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Put | | 51.00000 | 55,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Call | | 2,418.00000 | 2,359,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Put | | 9.00000 | 9,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Call | | 3,411.00000 | 3,353,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Put | | 2.00000 | 3,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Call | | 383.00000 | 359,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Put | | 774.00000 | 809,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 8.00000 | 7,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 7,949.00000 | 8,007,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 24.00000 | 22,000 | 31.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 5,965.00000 | 6,022,000 | 31.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 56.00000 | 52,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 3,997.00000 | 4,052,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 145.00000 | 136,000 | 24.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 2,086.00000 | 2,136,000 | 24.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 537.00000 | 503,000 | 18.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 478.00000 | 503,000 | 18.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Call | | 1,154.00000 | 1,101,000 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Put | | 95.00000 | 101,000 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Call | | 2,072.00000 | 2,014,000 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Put | | 13.00000 | 14,000 | 18.15 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Call | | 3,063.00000 | 3,004,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Put | | 4.00000 | 4,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Call | | 4,059.00000 | 4,001,000 | 28.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 1,000 | 28.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 8.00000 | 6,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 7,999.00000 | 8,056,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 24.00000 | 21,000 | 31.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 6,015.00000 | 6,071,000 | 31.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 55.00000 | 51,000 | 28.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 4,046.00000 | 4,101,000 | 28.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 142.00000 | 132,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 2,133.00000 | 2,182,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 516.00000 | 485,000 | 18.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 507.00000 | 535,000 | 18.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Call | | 1,113.00000 | 1,063,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Put | | 104.00000 | 113,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Call | | 2,023.00000 | 1,966,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Put | | 14.00000 | 16,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Call | | 3,013.00000 | 2,954,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Put | | 4.00000 | 4,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Call | | 4,010.00000 | 3,951,000 | 27.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Put | | 1.00000 | 1,000 | 27.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Call | | 6.00000 | 5,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Put | | 8,397.00000 | 8,455,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Call | | 19.00000 | 17,000 | 31.71 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Put | | 6,410.00000 | 6,467,000 | 31.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Call | | 45.00000 | 42,000 | 29.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Put | | 4,436.00000 | 4,492,000 | 29.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Call | | 113.00000 | 105,000 | 25.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Put | | 2,504.00000 | 2,555,000 | 25.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Call | | 831.00000 | 787,000 | 17.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Put | | 222.00000 | 237,000 | 17.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Call | | 1,643.00000 | 1,587,000 | 17.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Put | | 34.00000 | 37,000 | 17.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Call | | 2,616.00000 | 2,557,000 | 20.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Put | | 7.00000 | 7,000 | 20.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Call | | 3,610.00000 | 3,552,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Put | | 1.00000 | 2,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Call | | 6.00000 | 5,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Put | | 8,447.00000 | 8,505,000 | 32.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Call | | 18.00000 | 16,000 | 31.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Put | | 6,459.00000 | 6,516,000 | 31.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Call | | 44.00000 | 41,000 | 29.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Put | | 4,485.00000 | 4,541,000 | 29.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Call | | 110.00000 | 102,000 | 25.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Put | | 2,551.00000 | 2,602,000 | 25.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Call | | 369.00000 | 346,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Put | | 810.00000 | 846,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Call | | 800.00000 | 757,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Put | | 241.00000 | 257,000 | 17.41 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Call | | 1,597.00000 | 1,541,000 | 17.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Put | | 38.00000 | 41,000 | 17.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Call | | 2,566.00000 | 2,508,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Put | | 7.00000 | 8,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Call | | 3,561.00000 | 3,502,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Put | | 2.00000 | 2,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Call | | 12.00000 | 11,000 | 31.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Put | | 7,153.00000 | 7,211,000 | 31.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Call | | 33.00000 | 30,000 | 30.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Put | | 5,174.00000 | 5,230,000 | 30.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Call | | 78.00000 | 72,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Put | | 3,219.00000 | 3,272,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Call | | 230.00000 | 215,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Put | | 1,371.00000 | 1,415,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Call | | 4,859.00000 | 4,800,000 | 28.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 28.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 1,414.00000 | 1,458,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 223.00000 | 208,000 | 21.90 | 0.00 | 0 | 330 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Call | | 175.00000 | 164,000 | 23.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Put | | 1,766.00000 | 1,814,000 | 23.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 209.00000 | 196,000 | 22.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 1,500.00000 | 1,546,000 | 22.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 171.00000 | 160,000 | 23.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 1,812.00000 | 1,860,000 | 23.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 0.00000 | 570,000 | 18.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 592,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 0.00000 | 547,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 0.00000 | 619,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 0.00000 | 593,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 0.00000 | 565,000 | 18.00 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | 4,735,600.00 | 30,350 | 369,840 |
| Total \$ / R | | | | | | | | | | 133,284,088.00 | 47,440 | 665,142 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | | | 11.26940 | 11.31470 | | | 3,944,290.00 | 350 | 17,419 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.45780 | 11.50570 | | | 14,448,285.80 | 1,261 | 17,834 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.64760 | 11.69770 | | | 0.00 | 0 | 1,304 |
| Total £ / R Future | | | | | | | | | | 18,392,575.80 | 1,611 | 36,557 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.00 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.00 | Put | | 10,685.00000 | 10,731,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.00 | Put | | 8,685.00000 | 8,731,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 47.50 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.00 | Put | | 6,685.00000 | 6,731,000 | 47.50 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 40.97 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.00 | Put | | 4,685.00000 | 4,731,000 | 40.97 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 33.34 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.00 | Put | | 2,685.00000 | 2,731,000 | 33.34 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 28.07 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.00 | Put | | 1,685.00000 | 1,731,000 | 28.07 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.00 | Call | | 6.00000 | 5,000 | 19.34 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.00 | Put | | 691.00000 | 736,000 | 19.34 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.00 | Call | | 340.00000 | 297,000 | 15.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.00 | Put | | 25.00000 | 28,000 | 15.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.00 | Call | | 1,315.00000 | 1,270,000 | 23.21 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.00 | Put | | 0.00000 | 1,000 | 23.21 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.15 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.15 | Put | | 10,835.00000 | 10,881,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.15 | Put | | 8,835.00000 | 8,881,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 47.98 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.15 | Put | | 6,835.00000 | 6,881,000 | 47.98 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 41.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.15 | Put | | 4,835.00000 | 4,881,000 | 41.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 33.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.15 | Put | | 2,835.00000 | 2,881,000 | 33.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 29.38 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.15 | Put | | 1,835.00000 | 1,881,000 | 29.38 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.15 | Call | | 4.00000 | 3,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.15 | Put | | 839.00000 | 884,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.15 | Call | | 216.00000 | 177,000 | 13.71 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.15 | Put | | 51.00000 | 58,000 | 13.71 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.15 | Call | | 1,165.00000 | 1,120,000 | 22.47 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.15 | Put | | 0.00000 | 1,000 | 22.47 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.10 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.10 | Put | | 10,785.00000 | 10,831,000 | 51.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.10 | Put | | 8,785.00000 | 8,831,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.10 | Call | | 0.00000 | 0,000 | 47.82 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.10 | Put | | 6,785.00000 | 6,831,000 | 47.82 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 41.30 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.10 | Put | | 4,785.00000 | 4,831,000 | 41.30 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 33.75 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.10 | Put | | 2,785.00000 | 2,831,000 | 33.75 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 28.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.10 | Put | | 1,785.00000 | 1,831,000 | 28.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.10 | Call | | 4.00000 | 3,000 | 20.21 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.10 | Put | | 789.00000 | 834,000 | 20.21 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.10 | Call | | 255.00000 | 215,000 | 14.16 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.10 | Put | | 40.00000 | 46,000 | 14.16 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.10 | Call | | 1,215.00000 | 1,170,000 | 22.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.10 | Put | | 0.00000 | 1,000 | 22.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.15 | Call | | 2,165.00000 | 2,119,000 | 26.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.15 | Put | | 0.00000 | 0,000 | 26.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.50 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.50 | Put | | 10,185.00000 | 10,231,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.50 | Put | | 8,185.00000 | 8,231,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.35 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.35 | Put | | 10,035.00000 | 10,081,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.35 | Put | | 8,035.00000 | 8,081,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 45.41 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.35 | Put | | 6,035.00000 | 6,081,000 | 45.41 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.35 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.35 | Put | | 4,035.00000 | 4,081,000 | 38.82 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 30.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.35 | Put | | 2,035.00000 | 2,081,000 | 30.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.35 | Call | | 2.00000 | 1,000 | 22.39 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.35 | Put | | 1,037.00000 | 1,082,000 | 22.39 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.35 | Call | | 93.00000 | 71,000 | 13.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.35 | Put | | 128.00000 | 152,000 | 13.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.35 | Call | | 966.00000 | 921,000 | 21.06 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.35 | Put | | 1.00000 | 2,000 | 21.06 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.35 | Call | | 1,965.00000 | 1,919,000 | 26.41 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.35 | Put | | 0.00000 | 0,000 | 26.41 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.20 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.20 | Put | | 9,885.00000 | 9,931,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.20 | Call | | 0.00000 | 0,000 | 51.35 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.20 | Put | | 7,885.00000 | 7,931,000 | 51.35 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.20 | Call | | 0.00000 | 0,000 | 44.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.20 | Put | | 5,885.00000 | 5,931,000 | 44.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.20 | Call | | 0.00000 | 0,000 | 38.29 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.20 | Put | | 3,885.00000 | 3,931,000 | 38.29 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 29.81 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.20 | Put | | 1,885.00000 | 1,931,000 | 29.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.20 | Call | | 3.00000 | 2,000 | 21.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.20 | Put | | 888.00000 | 933,000 | 21.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.20 | Call | | 179.00000 | 141,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.20 | Put | | 64.00000 | 72,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.20 | Call | | 1,115.00000 | 1,070,000 | 22.23 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.20 | Put | | 0.00000 | 1,000 | 22.23 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.20 | Call | | 2,115.00000 | 2,069,000 | 26.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.20 | Put | | 0.00000 | 0,000 | 26.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.25 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.25 | Put | | 9,935.00000 | 9,981,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.25 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.25 | Put | | 7,935.00000 | 7,981,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.25 | Call | | 0.00000 | 0,000 | 45.09 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.25 | Put | | 5,935.00000 | 5,981,000 | 45.09 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 38.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.25 | Put | | 3,935.00000 | 3,981,000 | 38.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 30.25 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.25 | Put | | 1,935.00000 | 1,981,000 | 30.25 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.25 | Call | | 3.00000 | 2,000 | 21.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.25 | Put | | 938.00000 | 983,000 | 21.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.25 | Call | | 144.00000 | 110,000 | 12.79 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.25 | Put | | 79.00000 | 91,000 | 12.79 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.25 | Call | | 1,065.00000 | 1,020,000 | 21.98 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.25 | Put | | 0.00000 | 1,000 | 21.98 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.25 | Call | | 2,065.00000 | 2,019,000 | 26.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.25 | Put | | 0.00000 | 0,000 | 26.91 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.40 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.40 | Put | | 10,085.00000 | 10,131,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.40 | Put | | 8,085.00000 | 8,131,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 45.57 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.40 | Put | | 6,085.00000 | 6,131,000 | 45.57 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.40 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.40 | Put | | 4,085.00000 | 4,131,000 | 38.99 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 30.87 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.40 | Put | | 2,085.00000 | 2,131,000 | 30.87 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.40 | Call | | 2.00000 | 1,000 | 22.83 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.40 | Put | | 1,087.00000 | 1,132,000 | 22.83 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.40 | Call | | 75.00000 | 57,000 | 14.10 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.40 | Put | | 160.00000 | 188,000 | 14.10 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.40 | Call | | 916.00000 | 871,000 | 20.60 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.40 | Put | | 1.00000 | 2,000 | 20.60 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.40 | Call | | 1,915.00000 | 1,869,000 | 26.17 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.40 | Put | | 0.00000 | 0,000 | 26.17 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.65 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.65 | Put | | 10,335.00000 | 10,381,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.65 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.65 | Put | | 8,335.00000 | 8,381,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.80 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.80 | Put | | 10,485.00000 | 10,531,000 | 51.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.80 | Put | | 8,485.00000 | 8,531,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.05 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 22.05 | Put | | 10,735.00000 | 10,781,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.05 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.05 | Put | | 8,735.00000 | 8,781,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.05 | Call | | 0.00000 | 0,000 | 47.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.05 | Put | | 6,735.00000 | 6,781,000 | 47.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 41.13 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.05 | Put | | 4,735.00000 | 4,781,000 | 41.13 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.05 | Put | | 1,735.00000 | 1,781,000 | 28.50 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.05 | Call | | 5.00000 | 4,000 | 19.77 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.05 | Put | | 740.00000 | 785,000 | 19.77 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.05 | Call | | 297.00000 | 255,000 | 14.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.05 | Put | | 32.00000 | 36,000 | 14.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.05 | Call | | 1,265.00000 | 1,220,000 | 22.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.05 | Put | | 0.00000 | 1,000 | 22.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.95 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.95 | Put | | 10,635.00000 | 10,681,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.95 | Put | | 8,635.00000 | 8,681,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.90 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.90 | Put | | 10,585.00000 | 10,631,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.90 | Put | | 8,585.00000 | 8,631,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.85 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.85 | Put | | 10,535.00000 | 10,581,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.85 | Put | | 8,535.00000 | 8,581,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.75 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.75 | Put | | 10,435.00000 | 10,481,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.75 | Put | | 8,435.00000 | 8,481,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.60 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.60 | Put | | 10,285.00000 | 10,331,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.60 | Put | | 8,285.00000 | 8,331,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.55 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.55 | Put | | 10,235.00000 | 10,281,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.55 | Put | | 8,235.00000 | 8,281,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.45 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.45 | Put | | 10,135.00000 | 10,181,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.45 | Put | | 8,135.00000 | 8,181,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 45.73 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.45 | Put | | 6,135.00000 | 6,181,000 | 45.73 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 0,000 | 39.15 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.45 | Put | | 4,135.00000 | 4,181,000 | 39.15 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 31.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.45 | Put | | 2,135.00000 | 2,181,000 | 31.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.45 | Call | | 1.00000 | 1,000 | 23.27 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.45 | Put | | 1,136.00000 | 1,182,000 | 23.27 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.45 | Call | | 61.00000 | 46,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.45 | Put | | 196.00000 | 227,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.45 | Call | | 867.00000 | 821,000 | 20.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.45 | Put | | 2.00000 | 2,000 | 20.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.45 | Call | | 1,865.00000 | 1,819,000 | 25.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.45 | Put | | 0.00000 | 0,000 | 25.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.30 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.30 | Put | | 9,985.00000 | 10,031,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.30 | Put | | 7,985.00000 | 8,031,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 45.25 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.30 | Put | | 5,985.00000 | 6,031,000 | 45.25 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 41.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.30 | Put | | 4,985.00000 | 5,031,000 | 41.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.30 | Call | | 0.00000 | 0,000 | 38.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.30 | Put | | 3,985.00000 | 4,031,000 | 38.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 34.58 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.30 | Put | | 2,985.00000 | 3,031,000 | 34.58 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 30.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.30 | Put | | 1,985.00000 | 2,031,000 | 30.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.30 | Call | | 2.00000 | 2,000 | 21.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.30 | Put | | 987.00000 | 1,033,000 | 21.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.30 | Call | | 113.00000 | 89,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.30 | Put | | 98.00000 | 120,000 | 13.22 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.30 | Call | | 1,016.00000 | 970,000 | 21.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.30 | Put | | 1.00000 | 1,000 | 21.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.30 | Call | | 2,015.00000 | 1,969,000 | 26.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.30 | Put | | 0.00000 | 0,000 | 26.66 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 33.55 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.05 | Put | | 2,735.00000 | 2,781,000 | 33.55 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 47.18 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.90 | Put | | 6,585.00000 | 6,631,000 | 47.18 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.90 | Call | | 0.00000 | 0,000 | 43.93 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.90 | Put | | 5,585.00000 | 5,631,000 | 43.93 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 40.64 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.90 | Put | | 4,585.00000 | 4,631,000 | 40.64 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 37.05 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.90 | Put | | 3,585.00000 | 3,631,000 | 37.05 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 32.93 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.90 | Put | | 2,585.00000 | 2,631,000 | 32.93 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 27.19 | 0.00 | 0 | 11,630 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.90 | Put | | 1,585.00000 | 1,631,000 | 27.19 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.90 | Call | | 9.00000 | 7,000 | 18.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.90 | Put | | 594.00000 | 638,000 | 18.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.90 | Call | | 431.00000 | 387,000 | 16.00 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.90 | Put | | 16.00000 | 18,000 | 16.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.90 | Call | | 1,415.00000 | 1,369,000 | 23.70 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.90 | Put | | 0.00000 | 0,000 | 23.70 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.65 | Call | | 0.00000 | 0,000 | 46.37 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.65 | Put | | 6,335.00000 | 6,381,000 | 46.37 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.65 | Call | | 0.00000 | 0,000 | 43.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.65 | Put | | 5,335.00000 | 5,381,000 | 43.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 39.81 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.65 | Put | | 4,335.00000 | 4,381,000 | 39.81 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 36.02 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.65 | Put | | 3,335.00000 | 3,381,000 | 36.02 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 31.90 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.65 | Put | | 2,335.00000 | 2,381,000 | 31.90 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.65 | Call | | 1.00000 | 1,000 | 25.01 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.65 | Put | | 1,336.00000 | 1,382,000 | 25.01 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.65 | Call | | 26.00000 | 19,000 | 16.28 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.65 | Put | | 361.00000 | 400,000 | 16.28 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.65 | Call | | 670.00000 | 625,000 | 18.30 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.65 | Put | | 5.00000 | 6,000 | 18.30 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.65 | Call | | 1,665.00000 | 1,619,000 | 24.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.65 | Put | | 0.00000 | 0,000 | 24.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 46.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.75 | Put | | 6,435.00000 | 6,481,000 | 46.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 43.44 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.75 | Put | | 5,435.00000 | 5,481,000 | 43.44 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 40.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.75 | Put | | 4,435.00000 | 4,481,000 | 40.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 36.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.75 | Put | | 3,435.00000 | 3,481,000 | 36.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 32.31 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.75 | Put | | 2,435.00000 | 2,481,000 | 32.31 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.75 | Call | | 1.00000 | 0,000 | 25.89 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.75 | Put | | 1,436.00000 | 1,481,000 | 25.89 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.75 | Call | | 17.00000 | 12,000 | 17.15 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.75 | Put | | 452.00000 | 493,000 | 17.15 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.75 | Call | | 573.00000 | 528,000 | 17.38 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.75 | Put | | 8.00000 | 9,000 | 17.38 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.75 | Call | | 1,565.00000 | 1,519,000 | 24.44 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.75 | Put | | 0.00000 | 0,000 | 24.44 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 46.05 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.55 | Put | | 6,235.00000 | 6,281,000 | 46.05 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 42.78 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.55 | Put | | 5,235.00000 | 5,281,000 | 42.78 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 0,000 | 39.48 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.55 | Put | | 4,235.00000 | 4,281,000 | 39.48 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 35.61 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.55 | Put | | 3,235.00000 | 3,281,000 | 35.61 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.55 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.55 | Put | | 2,235.00000 | 2,281,000 | 31.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.55 | Call | | 1.00000 | 1,000 | 24.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.55 | Put | | 1,236.00000 | 1,282,000 | 24.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.55 | Call | | 40.00000 | 30,000 | 15.41 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.55 | Put | | 275.00000 | 311,000 | 15.41 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.55 | Call | | 768.00000 | 723,000 | 19.22 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.55 | Put | | 3.00000 | 4,000 | 19.22 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.55 | Call | | 1,765.00000 | 1,719,000 | 25.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.55 | Put | | 0.00000 | 0,000 | 25.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 47.02 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.85 | Put | | 6,535.00000 | 6,581,000 | 47.02 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.85 | Call | | 0.00000 | 0,000 | 43.77 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.85 | Put | | 5,535.00000 | 5,581,000 | 43.77 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 40.47 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.85 | Put | | 4,535.00000 | 4,581,000 | 40.47 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.85 | Put | | 3,535.00000 | 3,581,000 | 36.84 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 32.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.85 | Put | | 2,535.00000 | 2,581,000 | 32.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 26.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.85 | Put | | 1,535.00000 | 1,581,000 | 26.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.85 | Call | | 11.00000 | 8,000 | 18.03 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.85 | Put | | 546.00000 | 589,000 | 18.03 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.85 | Call | | 477.00000 | 433,000 | 16.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.85 | Put | | 12.00000 | 14,000 | 16.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.85 | Call | | 1,465.00000 | 1,419,000 | 23.95 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.85 | Put | | 0.00000 | 0,000 | 23.95 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 47.34 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.95 | Put | | 6,635.00000 | 6,681,000 | 47.34 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.95 | Call | | 0.00000 | 0,000 | 44.10 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.95 | Put | | 5,635.00000 | 5,681,000 | 44.10 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 40.80 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.95 | Put | | 4,635.00000 | 4,681,000 | 40.80 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 37.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.95 | Put | | 3,635.00000 | 3,681,000 | 37.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 33.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.95 | Put | | 2,635.00000 | 2,681,000 | 33.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 27.63 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.95 | Put | | 1,635.00000 | 1,681,000 | 27.63 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.95 | Call | | 8.00000 | 6,000 | 18.90 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.95 | Put | | 643.00000 | 687,000 | 18.90 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.95 | Call | | 385.00000 | 341,000 | 15.54 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.95 | Put | | 20.00000 | 22,000 | 15.54 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.95 | Call | | 1,365.00000 | 1,320,000 | 23.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.95 | Put | | 0.00000 | 1,000 | 23.46 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 46.86 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.80 | Put | | 6,485.00000 | 6,531,000 | 46.86 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 43.60 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.80 | Put | | 5,485.00000 | 5,531,000 | 43.60 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 40.31 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.80 | Put | | 4,485.00000 | 4,531,000 | 40.31 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 36.64 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.80 | Put | | 3,485.00000 | 3,531,000 | 36.64 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 32.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.80 | Put | | 2,485.00000 | 2,531,000 | 32.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.80 | Call | | 1.00000 | 0,000 | 26.32 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.80 | Put | | 1,486.00000 | 1,531,000 | 26.32 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.80 | Call | | 14.00000 | 10,000 | 17.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.80 | Put | | 499.00000 | 541,000 | 17.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Call | | 525.00000 | 480,000 | 16.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Put | | 10.00000 | 11,000 | 16.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.80 | Call | | 1,515.00000 | 1,469,000 | 24.20 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.80 | Put | | 0.00000 | 0,000 | 24.20 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.70 | Put | | 6,385.00000 | 6,431,000 | 46.53 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 43.27 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.70 | Put | | 5,385.00000 | 5,431,000 | 43.27 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 39.98 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.70 | Put | | 4,385.00000 | 4,431,000 | 39.98 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.70 | Call | | 0.00000 | 0,000 | 36.23 | 0.00 | 0 | 11,630 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.70 | Put | | 3,385.00000 | 3,431,000 | 36.23 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 32.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.70 | Put | | 2,385.00000 | 2,431,000 | 32.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.70 | Call | | 1.00000 | 1,000 | 25.45 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.70 | Put | | 1,386.00000 | 1,432,000 | 25.45 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.70 | Call | | 21.00000 | 15,000 | 16.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.70 | Put | | 406.00000 | 446,000 | 16.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.70 | Call | | 621.00000 | 576,000 | 17.84 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.70 | Put | | 6.00000 | 7,000 | 17.84 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.70 | Call | | 1,615.00000 | 1,569,000 | 24.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.70 | Put | | 0.00000 | 0,000 | 24.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 46.21 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.60 | Put | | 6,285.00000 | 6,331,000 | 46.21 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 42.95 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.60 | Put | | 5,285.00000 | 5,331,000 | 42.95 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 39.65 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.60 | Put | | 4,285.00000 | 4,331,000 | 39.65 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 35.81 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.60 | Put | | 3,285.00000 | 3,331,000 | 35.81 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 31.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.60 | Put | | 2,285.00000 | 2,331,000 | 31.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.60 | Call | | 1.00000 | 1,000 | 24.58 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.60 | Put | | 1,286.00000 | 1,332,000 | 24.58 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.60 | Call | | 32.00000 | 24,000 | 15.84 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.60 | Put | | 317.00000 | 355,000 | 15.84 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.60 | Call | | 719.00000 | 674,000 | 18.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.60 | Put | | 4.00000 | 5,000 | 18.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.60 | Call | | 1,715.00000 | 1,669,000 | 25.18 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.60 | Put | | 0.00000 | 0,000 | 25.18 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 45.89 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.50 | Put | | 6,185.00000 | 6,231,000 | 45.89 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 42.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.50 | Put | | 5,185.00000 | 5,231,000 | 42.62 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 39.32 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.50 | Put | | 4,185.00000 | 4,231,000 | 39.32 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 35.40 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.50 | Put | | 3,185.00000 | 3,231,000 | 35.40 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.50 | Call | | 1.00000 | 1,000 | 23.70 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 12.50 | Put | | 1,186.00000 | 1,232,000 | 23.70 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.50 | Call | | 49.00000 | 37,000 | 14.97 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 11.50 | Put | | 234.00000 | 268,000 | 14.97 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.50 | Call | | 817.00000 | 772,000 | 19.68 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 10.50 | Put | | 2.00000 | 3,000 | 19.68 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.50 | Call | | 1,815.00000 | 1,769,000 | 25.67 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.50 | Put | | 0.00000 | 0,000 | 25.67 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 31.28 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 13.50 | Put | | 2,185.00000 | 2,231,000 | 31.28 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.60 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.60 | Put | | 9,285.00000 | 9,331,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.60 | Call | | 0.00000 | 0,000 | 49.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.60 | Put | | 7,285.00000 | 7,331,000 | 49.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.60 | Call | | 2,715.00000 | 2,669,000 | 22.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.60 | Put | | 0.00000 | 0,000 | 22.72 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.50 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.50 | Put | | 9,185.00000 | 9,231,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.50 | Call | | 0.00000 | 0,000 | 49.10 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.50 | Put | | 7,185.00000 | 7,231,000 | 49.10 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.50 | Call | | 2,815.00000 | 2,769,000 | 22.07 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.50 | Put | | 0.00000 | 0,000 | 22.07 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.55 | Put | | 9,235.00000 | 9,281,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.55 | Call | | 0.00000 | 0,000 | 49.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.55 | Put | | 7,235.00000 | 7,281,000 | 49.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.55 | Call | | 2,765.00000 | 2,719,000 | 22.40 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.55 | Put | | 0.00000 | 0,000 | 22.40 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.80 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.80 | Put | | 9,485.00000 | 9,531,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.80 | Call | | 0.00000 | 0,000 | 50.07 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.80 | Put | | 7,485.00000 | 7,531,000 | 50.07 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Call | | 2,515.00000 | 2,469,000 | 24.01 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Put | | 0.00000 | 0,000 | 24.01 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.90 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.90 | Put | | 9,585.00000 | 9,631,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.90 | Call | | 0.00000 | 0,000 | 50.39 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.90 | Put | | 7,585.00000 | 7,631,000 | 50.39 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.90 | Call | | 2,415.00000 | 2,369,000 | 24.65 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.90 | Put | | 0.00000 | 0,000 | 24.65 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.85 | Put | | 9,535.00000 | 9,581,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.85 | Call | | 0.00000 | 0,000 | 50.23 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.85 | Put | | 7,535.00000 | 7,581,000 | 50.23 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.85 | Call | | 2,465.00000 | 2,419,000 | 24.33 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.85 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.95 | Put | | 9,635.00000 | 9,681,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.95 | Call | | 0.00000 | 0,000 | 50.55 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.95 | Put | | 7,635.00000 | 7,681,000 | 50.55 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.95 | Call | | 2,365.00000 | 2,319,000 | 24.97 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.95 | Put | | 0.00000 | 0,000 | 24.97 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.10 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.10 | Put | | 9,785.00000 | 9,831,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.10 | Call | | 0.00000 | 0,000 | 51.03 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.10 | Put | | 7,785.00000 | 7,831,000 | 51.03 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.10 | Call | | 0.00000 | 0,000 | 44.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.10 | Put | | 5,785.00000 | 5,831,000 | 44.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 37.87 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.10 | Put | | 3,785.00000 | 3,831,000 | 37.87 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.10 | Call | | 2,215.00000 | 2,169,000 | 25.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.10 | Put | | 0.00000 | 0,000 | 25.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.15 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.15 | Put | | 9,835.00000 | 9,881,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.15 | Call | | 0.00000 | 0,000 | 51.19 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.15 | Put | | 7,835.00000 | 7,881,000 | 51.19 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.15 | Call | | 0.00000 | 0,000 | 44.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.15 | Put | | 5,835.00000 | 5,881,000 | 44.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 38.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.15 | Put | | 3,835.00000 | 3,881,000 | 38.08 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.05 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 21.05 | Put | | 9,735.00000 | 9,781,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.05 | Call | | 0.00000 | 0,000 | 50.87 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 19.05 | Put | | 7,735.00000 | 7,781,000 | 50.87 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.05 | Call | | 0.00000 | 0,000 | 44.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 17.05 | Put | | 5,735.00000 | 5,781,000 | 44.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 37.67 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 15.05 | Put | | 3,735.00000 | 3,781,000 | 37.67 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.05 | Call | | 2,265.00000 | 2,219,000 | 25.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.05 | Put | | 0.00000 | 0,000 | 25.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.35 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.35 | Put | | 9,035.00000 | 9,081,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.35 | Call | | 0.00000 | 0,000 | 48.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.35 | Put | | 7,035.00000 | 7,081,000 | 48.62 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 42.12 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.35 | Put | | 5,035.00000 | 5,081,000 | 42.12 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 34.78 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.35 | Put | | 3,035.00000 | 3,081,000 | 34.78 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.35 | Call | | 2,965.00000 | 2,919,000 | 21.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.35 | Put | | 0.00000 | 0,000 | 21.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 7.95 | Call | | 3,365.00000 | 3,319,000 | 26.67 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 7.95 | Put | | 0.00000 | 0,000 | 26.67 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.00 | Call | | 2,315.00000 | 2,269,000 | 25.30 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 9.00 | Put | | 0.00000 | 0,000 | 25.30 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.00 | Call | | 3,315.00000 | 3,269,000 | 25.63 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 0,000 | 25.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 7.85 | Call | | 3,465.00000 | 3,419,000 | 28.74 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 7.85 | Put | | 0.00000 | 0,000 | 28.74 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.05 | Call | | 3,265.00000 | 3,219,000 | 24.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.05 | Put | | 0.00000 | 0,000 | 24.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.65 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.65 | Put | | 9,335.00000 | 9,381,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.65 | Call | | 0.00000 | 0,000 | 49.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.65 | Put | | 7,335.00000 | 7,381,000 | 49.59 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.65 | Call | | 2,665.00000 | 2,619,000 | 23.04 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.65 | Put | | 0.00000 | 0,000 | 23.04 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.15 | Call | | 3,165.00000 | 3,119,000 | 22.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.15 | Put | | 0.00000 | 0,000 | 22.52 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.20 | Put | | 8,885.00000 | 8,931,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.20 | Call | | 0.00000 | 0,000 | 48.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.20 | Put | | 6,885.00000 | 6,931,000 | 48.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 41.63 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.20 | Put | | 4,885.00000 | 4,931,000 | 41.63 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 34.17 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.20 | Put | | 2,885.00000 | 2,931,000 | 34.17 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.20 | Call | | 3,115.00000 | 3,069,000 | 21.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.20 | Put | | 0.00000 | 0,000 | 21.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.45 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.45 | Put | | 9,135.00000 | 9,181,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.45 | Call | | 0.00000 | 0,000 | 48.94 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.45 | Put | | 7,135.00000 | 7,181,000 | 48.94 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 42.45 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.45 | Put | | 5,135.00000 | 5,181,000 | 42.45 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 35.20 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.45 | Put | | 3,135.00000 | 3,181,000 | 35.20 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.45 | Call | | 2,865.00000 | 2,819,000 | 21.75 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.45 | Put | | 0.00000 | 0,000 | 21.75 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.70 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.70 | Put | | 9,385.00000 | 9,431,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.70 | Call | | 0.00000 | 0,000 | 49.75 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.70 | Put | | 7,385.00000 | 7,431,000 | 49.75 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.70 | Call | | 2,615.00000 | 2,569,000 | 23.36 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.70 | Put | | 0.00000 | 0,000 | 23.36 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.40 | Put | | 9,085.00000 | 9,131,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.40 | Call | | 0.00000 | 0,000 | 48.78 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.40 | Put | | 7,085.00000 | 7,131,000 | 48.78 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 42.29 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 16.40 | Put | | 5,085.00000 | 5,131,000 | 42.29 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 34.99 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 14.40 | Put | | 3,085.00000 | 3,131,000 | 34.99 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.40 | Call | | 2,915.00000 | 2,869,000 | 21.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.40 | Put | | 0.00000 | 0,000 | 21.43 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.75 | Call | | 0.00000 | 0,000 | 51.51 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 20.75 | Put | | 9,435.00000 | 9,481,000 | 51.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.75 | Call | | 0.00000 | 0,000 | 49.91 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 18.75 | Put | | 7,435.00000 | 7,481,000 | 49.91 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.75 | Call | | 2,565.00000 | 2,519,000 | 23.69 | 0.00 | 0 | 0 |
| £ / R | On | 15/03/2010 | Foreign Exchange Option | 8.75 | Put | | 0.00000 | 0,000 | 23.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Put | | 10,544.00000 | 10,592,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Put | | 8,544.00000 | 8,592,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Put | | 10,844.00000 | 10,892,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Put | | 8,844.00000 | 8,892,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Put | | 10,344.00000 | 10,392,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 8,344.00000 | 8,392,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 6,345.00000 | 6,393,000 | 28.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 4.00000 | 3,000 | 24.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 4,348.00000 | 4,395,000 | 24.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Put | | 10,194.00000 | 10,242,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 8,194.00000 | 8,242,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 1.00000 | 1,000 | 27.91 | 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 | 17.70 | Put | | 6,195.00000 | 6,243,000 | 27.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 4.00000 | 4,000 | 24.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 4,198.00000 | 4,246,000 | 24.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Put | | 10,094.00000 | 10,142,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 8,094.00000 | 8,142,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 54.00000 | 49,000 | 22.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 2,148.00000 | 2,191,000 | 22.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 127.00000 | 119,000 | 19.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 1,221.00000 | 1,261,000 | 19.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 973.00000 | 931,000 | 14.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 67.00000 | 73,000 | 14.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 1,917.00000 | 1,870,000 | 17.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 11.00000 | 12,000 | 17.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Put | | 9,894.00000 | 9,942,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 7,894.00000 | 7,942,000 | 30.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Put | | 9,944.00000 | 9,992,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 30.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 7,944.00000 | 7,992,000 | 30.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 146.00000 | 136,000 | 18.93 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 1,090.00000 | 1,128,000 | 18.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 406.00000 | 378,000 | 15.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 350.00000 | 370,000 | 15.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 1,103.00000 | 1,057,000 | 14.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 47.00000 | 49,000 | 14.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 2,064.00000 | 2,017,000 | 18.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 8.00000 | 9,000 | 18.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Put | | 10,394.00000 | 10,442,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 1.00000 | 1,000 | 28.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 6,395.00000 | 6,443,000 | 28.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 3.00000 | 3,000 | 24.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 4,397.00000 | 4,445,000 | 24.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Put | | 10,594.00000 | 10,642,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Put | | 8,594.00000 | 8,642,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Call | | 1.00000 | 1,000 | 28.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Put | | 6,595.00000 | 6,643,000 | 28.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Put | | 10,744.00000 | 10,792,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Put | | 8,744.00000 | 8,792,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 177.00000 | 165,000 | 18.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 921.00000 | 957,000 | 18.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 512.00000 | 481,000 | 15.35 | 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 | 11.25 | Put | | 256.00000 | 273,000 | 15.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 1,290.00000 | 1,243,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 34.00000 | 35,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Put | | 10,794.00000 | 10,842,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Put | | 8,794.00000 | 8,842,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 484.00000 | 453,000 | 15.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 278.00000 | 295,000 | 15.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 1,243.00000 | 1,196,000 | 15.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 37.00000 | 38,000 | 15.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Put | | 10,694.00000 | 10,742,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Put | | 8,694.00000 | 8,742,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 26.00000 | 23,000 | 22.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 2,720.00000 | 2,765,000 | 22.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 77.00000 | 71,000 | 21.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 1,771.00000 | 1,813,000 | 21.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 186.00000 | 173,000 | 18.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 880.00000 | 915,000 | 18.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 541.00000 | 509,000 | 15.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 235.00000 | 251,000 | 15.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 1,337.00000 | 1,290,000 | 15.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 31.00000 | 32,000 | 15.68 | 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 | 22.15 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Put | | 10,644.00000 | 10,692,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 1.00000 | 1,000 | 28.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 6,645.00000 | 6,693,000 | 28.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 3.00000 | 3,000 | 24.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 4,647.00000 | 4,695,000 | 24.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Put | | 10,494.00000 | 10,542,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 8,494.00000 | 8,542,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Put | | 10,444.00000 | 10,492,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 8,444.00000 | 8,492,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 1.00000 | 1,000 | 28.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 6,445.00000 | 6,493,000 | 28.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 3.00000 | 3,000 | 24.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 4,447.00000 | 4,495,000 | 24.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Put | | 10,294.00000 | 10,342,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 8,294.00000 | 8,342,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 1.00000 | 1,000 | 28.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 6,295.00000 | 6,343,000 | 28.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 4.00000 | 3,000 | 24.20 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 4,298.00000 | 4,345,000 | 24.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 279.00000 | 261,000 | 16.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 573.00000 | 603,000 | 16.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 814.00000 | 774,000 | 15.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 108.00000 | 116,000 | 15.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 1,721.00000 | 1,674,000 | 17.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 15.00000 | 16,000 | 17.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Put | | 10,244.00000 | 10,292,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 8,244.00000 | 8,292,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Put | | 10,144.00000 | 10,192,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Put | | 8,144.00000 | 8,192,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 51.00000 | 46,000 | 22.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 2,195.00000 | 2,238,000 | 22.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 326.00000 | 306,000 | 16.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 470.00000 | 498,000 | 16.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 932.00000 | 891,000 | 14.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 76.00000 | 83,000 | 14.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Put | | 10,044.00000 | 10,092,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 8,044.00000 | 8,092,000 | 30.79 | 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 | 18.05 | Call | | 1.00000 | 1,000 | 28.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Put | | 6,545.00000 | 6,593,000 | 28.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Call | | 2.00000 | 1,000 | 26.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Put | | 5,546.00000 | 5,593,000 | 26.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 3.00000 | 3,000 | 24.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 4,547.00000 | 4,595,000 | 24.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Call | | 8.00000 | 8,000 | 23.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Put | | 3,552.00000 | 3,600,000 | 23.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 58.00000 | 52,000 | 22.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 2,102.00000 | 2,144,000 | 22.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 133.00000 | 124,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 1,177.00000 | 1,216,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 363.00000 | 340,000 | 15.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 407.00000 | 432,000 | 15.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 1,015.00000 | 972,000 | 14.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 59.00000 | 64,000 | 14.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 1,966.00000 | 1,919,000 | 18.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 10.00000 | 11,000 | 18.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 24.00000 | 22,000 | 22.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 2,768.00000 | 2,814,000 | 22.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Call | | 1.00000 | 1,000 | 29.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Put | | 7,095.00000 | 7,143,000 | 29.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 2.00000 | 2,000 | 25.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 5,096.00000 | 5,144,000 | 25.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 4.00000 | 4,000 | 23.80 | 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 | 15.60 | Put | | 4,098.00000 | 4,146,000 | 23.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 205.00000 | 192,000 | 17.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 799.00000 | 834,000 | 17.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 603.00000 | 569,000 | 15.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 197.00000 | 211,000 | 15.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Call | | 1.00000 | 1,000 | 29.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Put | | 6,995.00000 | 7,043,000 | 29.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 90.00000 | 84,000 | 20.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 1,584.00000 | 1,626,000 | 20.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 227.00000 | 212,000 | 17.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 721.00000 | 754,000 | 17.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 669.00000 | 633,000 | 15.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 163.00000 | 175,000 | 15.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 1,528.00000 | 1,481,000 | 16.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 22.00000 | 23,000 | 16.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Call | | 1.00000 | 1,000 | 28.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Put | | 6,695.00000 | 6,743,000 | 28.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Call | | 1.00000 | 1,000 | 27.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Put | | 5,695.00000 | 5,743,000 | 27.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 3.00000 | 2,000 | 25.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 4,697.00000 | 4,744,000 | 25.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Call | | 7.00000 | 6,000 | 23.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Put | | 3,701.00000 | 3,748,000 | 23.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 48.00000 | 43,000 | 22.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 2,242.00000 | 2,285,000 | 22.50 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 116.00000 | 108,000 | 19.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 1,310.00000 | 1,350,000 | 19.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 310.00000 | 290,000 | 16.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 504.00000 | 532,000 | 16.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 891.00000 | 851,000 | 14.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 85.00000 | 93,000 | 14.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 1,819.00000 | 1,772,000 | 17.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 13.00000 | 14,000 | 17.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 265.00000 | 248,000 | 16.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 609.00000 | 640,000 | 16.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 776.00000 | 738,000 | 15.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 120.00000 | 130,000 | 15.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 1,673.00000 | 1,626,000 | 16.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 17.00000 | 18,000 | 16.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Call | | 1.00000 | 1,000 | 27.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Put | | 6,145.00000 | 6,193,000 | 27.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Call | | 2.00000 | 2,000 | 25.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Put | | 5,146.00000 | 5,194,000 | 25.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 80.00000 | 74,000 | 21.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 1,724.00000 | 1,766,000 | 21.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 195.00000 | 182,000 | 17.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 839.00000 | 874,000 | 17.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 1,384.00000 | 1,338,000 | 15.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 28.00000 | 30,000 | 15.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Call | | 1.00000 | 1,000 | 29.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Put | | 7,045.00000 | 7,093,000 | 29.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 2.00000 | 2,000 | 25.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 5,046.00000 | 5,094,000 | 25.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 4.00000 | 4,000 | 23.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 4,048.00000 | 4,096,000 | 23.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 31.00000 | 28,000 | 22.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 2,575.00000 | 2,620,000 | 22.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 86.00000 | 80,000 | 20.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 1,630.00000 | 1,672,000 | 20.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 216.00000 | 202,000 | 17.56 | 0.00 | 0 | 28 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 760.00000 | 794,000 | 17.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 636.00000 | 601,000 | 15.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 180.00000 | 193,000 | 15.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 1,480.00000 | 1,433,000 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 24.00000 | 25,000 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Call | | 1.00000 | 1,000 | 29.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Put | | 6,945.00000 | 6,993,000 | 29.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 1.00000 | 1,000 | 27.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 5,945.00000 | 5,993,000 | 27.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 2.00000 | 2,000 | 25.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 4,946.00000 | 4,994,000 | 25.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 5.00000 | 4,000 | 23.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 3,949.00000 | 3,996,000 | 23.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Call | | 94.00000 | 87,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Put | | 1,538.00000 | 1,579,000 | 20.65 | 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 | 11.95 | Call | | 239.00000 | 223,000 | 17.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 683.00000 | 715,000 | 17.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 704.00000 | 667,000 | 15.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 148.00000 | 159,000 | 15.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 1,576.00000 | 1,529,000 | 16.61 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 20.00000 | 21,000 | 16.61 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 98.00000 | 91,000 | 20.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 1,492.00000 | 1,533,000 | 20.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 252.00000 | 235,000 | 17.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 646.00000 | 677,000 | 17.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 1,624.00000 | 1,577,000 | 16.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 18.00000 | 19,000 | 16.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Call | | 1.00000 | 1,000 | 28.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Put | | 6,745.00000 | 6,793,000 | 28.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Call | | 1.00000 | 1,000 | 27.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Put | | 5,745.00000 | 5,793,000 | 27.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 3.00000 | 2,000 | 25.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 4,747.00000 | 4,794,000 | 25.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Call | | 6.00000 | 6,000 | 23.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Put | | 3,750.00000 | 3,798,000 | 23.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 111.00000 | 104,000 | 19.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 1,355.00000 | 1,396,000 | 19.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 294.00000 | 275,000 | 16.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 538.00000 | 567,000 | 16.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 852.00000 | 812,000 | 14.97 | 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 | 10.75 | Put | | 96.00000 | 104,000 | 14.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 1,770.00000 | 1,723,000 | 17.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 14.00000 | 15,000 | 17.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 45.00000 | 41,000 | 22.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 2,289.00000 | 2,333,000 | 22.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 1.00000 | 1,000 | 28.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 6,495.00000 | 6,543,000 | 28.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Call | | 2.00000 | 1,000 | 26.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Put | | 5,496.00000 | 5,543,000 | 26.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 3.00000 | 3,000 | 24.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 4,497.00000 | 4,545,000 | 24.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Call | | 9.00000 | 8,000 | 23.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Put | | 3,503.00000 | 3,550,000 | 23.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 63.00000 | 59,000 | 22.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 2,007.00000 | 2,051,000 | 22.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 1.00000 | 1,000 | 27.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 6,245.00000 | 6,293,000 | 27.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 2.00000 | 2,000 | 26.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 5,246.00000 | 5,294,000 | 26.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 4.00000 | 3,000 | 24.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 4,248.00000 | 4,295,000 | 24.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 13.00000 | 11,000 | 23.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 3,257.00000 | 3,303,000 | 23.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Call | | 74.00000 | 69,000 | 21.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Put | | 1,818.00000 | 1,861,000 | 21.68 | 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 | 17.55 | Call | | 1.00000 | 1,000 | 27.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 6,045.00000 | 6,093,000 | 27.66 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 457.00000 | 427,000 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 301.00000 | 319,000 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 1,196.00000 | 1,150,000 | 15.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 40.00000 | 42,000 | 15.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 2,163.00000 | 2,116,000 | 18.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 7.00000 | 8,000 | 18.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 1.00000 | 1,000 | 27.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 5,895.00000 | 5,943,000 | 27.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Call | | 2.00000 | 2,000 | 25.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Put | | 4,896.00000 | 4,944,000 | 25.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Call | | 20.00000 | 18,000 | 22.90 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Put | | 2,914.00000 | 2,960,000 | 22.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 431.00000 | 402,000 | 15.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 325.00000 | 344,000 | 15.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 1,149.00000 | 1,103,000 | 14.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 43.00000 | 45,000 | 14.93 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 2.00000 | 2,000 | 25.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 4,996.00000 | 5,044,000 | 25.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 5.00000 | 4,000 | 23.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 3,999.00000 | 4,046,000 | 23.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 17.00000 | 16,000 | 22.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 3,011.00000 | 3,058,000 | 22.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 61.00000 | 56,000 | 22.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 2,055.00000 | 2,098,000 | 22.39 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 139.00000 | 130,000 | 19.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 1,133.00000 | 1,172,000 | 19.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 382.00000 | 359,000 | 15.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 376.00000 | 401,000 | 15.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 1,057.00000 | 1,015,000 | 14.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 51.00000 | 57,000 | 14.78 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 2,015.00000 | 1,968,000 | 18.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 9.00000 | 10,000 | 18.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 8,394.00000 | 8,442,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Call | | 1.00000 | 1,000 | 29.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Put | | 6,895.00000 | 6,943,000 | 29.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Call | | 2.00000 | 2,000 | 26.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Put | | 5,396.00000 | 5,444,000 | 26.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 5.00000 | 5,000 | 23.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 3,899.00000 | 3,947,000 | 23.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 37.00000 | 34,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 2,431.00000 | 2,476,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 153.00000 | 143,000 | 18.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 1,047.00000 | 1,085,000 | 18.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 739.00000 | 702,000 | 15.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 133.00000 | 144,000 | 15.08 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 2,114.00000 | 2,066,000 | 18.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 8.00000 | 8,000 | 18.68 | 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 | 7.90 | Call | | 3,607.00000 | 3,559,000 | 24.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 1,000 | 24.97 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 33.00000 | 30,000 | 22.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 2,527.00000 | 2,572,000 | 22.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 8,644.00000 | 8,692,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Call | | 1.00000 | 1,000 | 29.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Put | | 7,145.00000 | 7,193,000 | 29.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Call | | 1.00000 | 1,000 | 26.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Put | | 5,645.00000 | 5,693,000 | 26.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 4.00000 | 4,000 | 23.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 4,148.00000 | 4,196,000 | 23.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 27.00000 | 25,000 | 22.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 2,671.00000 | 2,717,000 | 22.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 122.00000 | 113,000 | 19.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 1,266.00000 | 1,305,000 | 19.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 572.00000 | 538,000 | 15.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 216.00000 | 230,000 | 15.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 1,868.00000 | 1,821,000 | 17.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 12.00000 | 13,000 | 17.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 3,357.00000 | 3,309,000 | 23.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 1,000 | 23.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Put | | 9,094.00000 | 9,142,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Call | | 0.00000 | 0,000 | 30.21 | 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 | 19.10 | Put | | 7,594.00000 | 7,642,000 | 30.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 1.00000 | 1,000 | 27.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 6,095.00000 | 6,143,000 | 27.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 3.00000 | 3,000 | 24.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 4,597.00000 | 4,645,000 | 24.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 15.00000 | 14,000 | 23.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 3,109.00000 | 3,156,000 | 23.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 83.00000 | 77,000 | 21.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 1,677.00000 | 1,719,000 | 21.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 344.00000 | 322,000 | 16.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 438.00000 | 464,000 | 16.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 1,432.00000 | 1,385,000 | 16.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 26.00000 | 27,000 | 16.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 2,908.00000 | 2,860,000 | 22.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 2.00000 | 2,000 | 22.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Call | | 1.00000 | 1,000 | 28.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Put | | 6,795.00000 | 6,843,000 | 28.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 1.00000 | 1,000 | 27.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 5,795.00000 | 5,843,000 | 27.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 3.00000 | 2,000 | 25.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 4,797.00000 | 4,844,000 | 25.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 6.00000 | 5,000 | 23.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 3,800.00000 | 3,847,000 | 23.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 22.00000 | 20,000 | 22.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 2,816.00000 | 2,862,000 | 22.85 | 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 | 13.80 | Call | | 42.00000 | 38,000 | 22.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 2,336.00000 | 2,380,000 | 22.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 71.00000 | 66,000 | 21.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 1,865.00000 | 1,908,000 | 21.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 106.00000 | 99,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 1,400.00000 | 1,441,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 169.00000 | 157,000 | 18.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 963.00000 | 999,000 | 18.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 29.00000 | 26,000 | 22.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 2,623.00000 | 2,668,000 | 22.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Call | | 1.00000 | 1,000 | 28.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Put | | 6,845.00000 | 6,893,000 | 28.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 1.00000 | 1,000 | 27.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 5,845.00000 | 5,893,000 | 27.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 2.00000 | 2,000 | 25.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 4,846.00000 | 4,894,000 | 25.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 6.00000 | 5,000 | 23.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 3,850.00000 | 3,897,000 | 23.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 40.00000 | 36,000 | 22.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 2,384.00000 | 2,428,000 | 22.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 68.00000 | 64,000 | 22.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 1,912.00000 | 1,956,000 | 22.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Call | | 102.00000 | 95,000 | 20.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Put | | 1,446.00000 | 1,487,000 | 20.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 161.00000 | 150,000 | 18.59 | 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 | 12.35 | Put | | 1,005.00000 | 1,042,000 | 18.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 35.00000 | 32,000 | 22.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 2,479.00000 | 2,524,000 | 22.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 1.00000 | 1,000 | 27.58 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 5,995.00000 | 6,043,000 | 27.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 66.00000 | 61,000 | 22.19 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 1,960.00000 | 2,003,000 | 22.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 21.00000 | 19,000 | 22.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 2,865.00000 | 2,911,000 | 22.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Put | | 9,294.00000 | 9,342,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Call | | 1.00000 | 1,000 | 29.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Put | | 7,295.00000 | 7,343,000 | 29.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 2.00000 | 2,000 | 26.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 5,296.00000 | 5,344,000 | 26.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 12.00000 | 10,000 | 23.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 3,306.00000 | 3,352,000 | 23.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 2,709.00000 | 2,661,000 | 21.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 3.00000 | 3,000 | 21.17 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Put | | 9,194.00000 | 9,242,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Call | | 1.00000 | 1,000 | 29.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Put | | 7,195.00000 | 7,243,000 | 29.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 2.00000 | 2,000 | 26.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 5,196.00000 | 5,244,000 | 26.00 | 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 | 14.70 | Call | | 13.00000 | 12,000 | 23.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 3,207.00000 | 3,254,000 | 23.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 2,809.00000 | 2,761,000 | 21.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 3.00000 | 3,000 | 21.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Put | | 9,244.00000 | 9,292,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Call | | 1.00000 | 1,000 | 29.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Put | | 7,245.00000 | 7,293,000 | 29.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 2,759.00000 | 2,711,000 | 21.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 3.00000 | 3,000 | 21.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.00 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.00 | Put | | 9,494.00000 | 9,542,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Call | | 0.00000 | 0,000 | 30.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Put | | 7,494.00000 | 7,542,000 | 30.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 2,510.00000 | 2,462,000 | 20.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 4.00000 | 4,000 | 20.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Put | | 9,594.00000 | 9,642,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Call | | 2.00000 | 1,000 | 26.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Put | | 5,596.00000 | 5,643,000 | 26.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Call | | 8.00000 | 7,000 | 23.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Put | | 3,602.00000 | 3,649,000 | 23.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 2,411.00000 | 2,363,000 | 19.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 5.00000 | 5,000 | 19.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Call | | 0.00000 | 0,000 | 30.79 | 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 | 21.05 | Put | | 9,544.00000 | 9,592,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Call | | 0.00000 | 0,000 | 30.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Put | | 7,544.00000 | 7,592,000 | 30.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 2,461.00000 | 2,413,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 5.00000 | 5,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Put | | 9,644.00000 | 9,692,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Call | | 0.00000 | 0,000 | 30.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Put | | 7,644.00000 | 7,692,000 | 30.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Call | | 7.00000 | 7,000 | 23.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Put | | 3,651.00000 | 3,699,000 | 23.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 2,361.00000 | 2,314,000 | 19.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 5.00000 | 6,000 | 19.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Put | | 9,794.00000 | 9,842,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 30.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 7,794.00000 | 7,842,000 | 30.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 2,213.00000 | 2,165,000 | 19.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 7.00000 | 7,000 | 19.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Put | | 9,844.00000 | 9,892,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 30.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 7,844.00000 | 7,892,000 | 30.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Put | | 9,744.00000 | 9,792,000 | 30.79 | 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 | 19.25 | Call | | 0.00000 | 0,000 | 30.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Put | | 7,744.00000 | 7,792,000 | 30.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 2,262.00000 | 2,215,000 | 19.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 6.00000 | 7,000 | 19.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Put | | 9,044.00000 | 9,092,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 16.00000 | 15,000 | 22.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 3,060.00000 | 3,107,000 | 22.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 2,958.00000 | 2,910,000 | 22.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 2.00000 | 2,000 | 22.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 2,312.00000 | 2,264,000 | 19.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 6.00000 | 6,000 | 19.51 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 3,307.00000 | 3,259,000 | 23.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 1.00000 | 1,000 | 23.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 3,457.00000 | 3,409,000 | 24.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 1.00000 | 1,000 | 24.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 3,257.00000 | 3,209,000 | 23.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 1.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Put | | 9,344.00000 | 9,392,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Call | | 1.00000 | 0,000 | 29.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Put | | 7,345.00000 | 7,392,000 | 29.80 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Call | | 2.00000 | 2,000 | 26.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Put | | 5,346.00000 | 5,394,000 | 26.30 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Call | | 11.00000 | 10,000 | 23.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Put | | 3,355.00000 | 3,402,000 | 23.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 2,659.00000 | 2,612,000 | 20.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 3.00000 | 4,000 | 20.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Put | | 9,144.00000 | 9,192,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Call | | 14.00000 | 13,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Put | | 3,158.00000 | 3,205,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 2,858.00000 | 2,811,000 | 21.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 2.00000 | 3,000 | 21.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 3,157.00000 | 3,110,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 1.00000 | 2,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Put | | 8,894.00000 | 8,942,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 3,108.00000 | 3,060,000 | 22.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 2.00000 | 2,000 | 22.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Put | | 9,394.00000 | 9,442,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Call | | 1.00000 | 0,000 | 29.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Put | | 7,395.00000 | 7,442,000 | 29.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 10.00000 | 9,000 | 23.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 3,404.00000 | 3,451,000 | 23.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 2,610.00000 | 2,562,000 | 20.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 4.00000 | 4,000 | 20.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Put | | 9,994.00000 | 10,042,000 | 30.79 | 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 | 19.50 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 7,994.00000 | 8,042,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Put | | 9,444.00000 | 9,492,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Call | | 1.00000 | 0,000 | 29.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Put | | 7,445.00000 | 7,492,000 | 29.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Call | | 2.00000 | 2,000 | 26.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Put | | 5,446.00000 | 5,494,000 | 26.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Call | | 10.00000 | 9,000 | 23.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Put | | 3,454.00000 | 3,501,000 | 23.22 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 2,560.00000 | 2,512,000 | 20.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 4.00000 | 4,000 | 20.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Put | | 9,694.00000 | 9,742,000 | 30.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Call | | 0.00000 | 0,000 | 30.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Put | | 7,694.00000 | 7,742,000 | 30.37 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.73 | Call | | 310.00000 | 293,000 | 20.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.73 | Put | | 1,342.00000 | 1,375,000 | 20.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.78 | Call | | 297.00000 | 281,000 | 20.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.78 | Put | | 1,379.00000 | 1,413,000 | 20.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.68 | Call | | 293.00000 | 306,000 | 20.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.68 | Put | | 1,275.00000 | 1,338,000 | 20.00 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 61,740 |
| Total £ / R | | | | | | | | | | 18,392,575.80 | 1,611 | 98,297 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | | | 0.08380 | 0.08460 | | | 0.00 | 0 | 1,364 |

| 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 | | | 0.08530 | 0.08610 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Option | 0.08 | Call | | 474.00000 | 397,000 | 22.11 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Option | 0.08 | Put | | 14.00000 | 17,000 | 22.11 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Option | 0.09 | Call | | 15.00000 | 9,000 | 25.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Option | 0.09 | Put | | 555.00000 | 629,000 | 25.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Option | 0.07 | Call | | 1,460.00000 | 1,380,000 | 35.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Option | 0.07 | Put | | 0.00000 | 0,000 | 35.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Call | | 752.00000 | 690,000 | 21.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Put | | 142.00000 | 160,000 | 21.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Call | | 297.00000 | 264,000 | 25.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Put | | 687.00000 | 734,000 | 25.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Call | | 1,624.00000 | 1,543,000 | 21.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Put | | 14.00000 | 13,000 | 21.00 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 1,364 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | | | 10.17250 | 10.25970 | | | 9,663,875.00 | 950 | 20,614 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 10.34770 | 10.43790 | | | 13,545,139.30 | 1,309 | 14,202 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 10.52160 | 10.61470 | | | 0.00 | 0 | 555 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 10.69340 | 10.78650 | | | 0.00 | 0 | 160 |
| Total € / R Future | | | | | | | | | | 23,209,014.30 | 2,259 | 35,531 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.65 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.65 | Put | | 9,390.00000 | 9,478,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.65 | Call | | 0.00000 | 0,000 | 45.69 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.65 | Put | | 7,390.00000 | 7,478,000 | 45.69 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 42.41 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.65 | Put | | 5,390.00000 | 5,478,000 | 42.41 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 34.99 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.65 | Put | | 3,390.00000 | 3,478,000 | 34.99 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.65 | Call | | 0.00000 | 0,000 | 25.07 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.65 | Put | | 1,390.00000 | 1,478,000 | 25.07 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.65 | Call | | 11.00000 | 6,000 | 15.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.65 | Put | | 401.00000 | 484,000 | 15.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.65 | Call | | 611.00000 | 525,000 | 14.98 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.65 | Put | | 1.00000 | 3,000 | 14.98 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.65 | Call | | 1,610.00000 | 1,523,000 | 21.67 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.65 | Put | | 0.00000 | 1,000 | 21.67 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.65 | Call | | 2,610.00000 | 2,523,000 | 20.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.65 | Put | | 0.00000 | 1,000 | 20.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.90 | Put | | 9,640.00000 | 9,728,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 45.92 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.90 | Put | | 7,640.00000 | 7,728,000 | 45.92 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 20.00 | Put | | 9,740.00000 | 9,828,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 46.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 18.00 | Put | | 7,740.00000 | 7,828,000 | 46.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.75 | Put | | 9,490.00000 | 9,578,000 | 46.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 45.78 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.75 | Put | | 7,490.00000 | 7,578,000 | 45.78 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 31.27 | 0.00 | 0 | 13,636 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.60 | Put | | 2,340.00000 | 2,428,000 | 31.27 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.55 | Put | | 9,290.00000 | 9,378,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 45.60 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.55 | Put | | 7,290.00000 | 7,378,000 | 45.60 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 0,000 | 42.03 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.55 | Put | | 5,290.00000 | 5,378,000 | 42.03 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.55 | Call | | 0.00000 | 0,000 | 34.64 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.55 | Put | | 3,290.00000 | 3,378,000 | 34.64 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.55 | Call | | 0.00000 | 0,000 | 24.15 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.55 | Put | | 1,290.00000 | 1,378,000 | 24.15 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.55 | Call | | 18.00000 | 10,000 | 14.96 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.55 | Put | | 308.00000 | 388,000 | 14.96 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.55 | Call | | 711.00000 | 623,000 | 15.72 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.55 | Put | | 1.00000 | 1,000 | 15.72 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.55 | Call | | 1,710.00000 | 1,623,000 | 22.27 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.55 | Put | | 0.00000 | 1,000 | 22.27 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.55 | Call | | 2,710.00000 | 2,623,000 | 19.14 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.55 | Put | | 0.00000 | 1,000 | 19.14 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.40 | Put | | 9,140.00000 | 9,228,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 45.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.40 | Put | | 7,140.00000 | 7,228,000 | 45.46 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.40 | Call | | 0.00000 | 0,000 | 41.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.40 | Put | | 5,140.00000 | 5,228,000 | 41.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 34.11 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.40 | Put | | 3,140.00000 | 3,228,000 | 34.11 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.40 | Call | | 0.00000 | 0,000 | 22.77 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.40 | Put | | 1,140.00000 | 1,228,000 | 22.77 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.40 | Call | | 41.00000 | 23,000 | 13.58 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.40 | Put | | 181.00000 | 251,000 | 13.58 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.40 | Call | | 860.00000 | 773,000 | 16.84 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.40 | Put | | 0.00000 | 1,000 | 16.84 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.40 | Call | | 1,860.00000 | 1,773,000 | 23.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.40 | Put | | 0.00000 | 1,000 | 23.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.40 | Call | | 2,860.00000 | 2,773,000 | 17.77 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.40 | Put | | 0.00000 | 1,000 | 17.77 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.45 | Put | | 9,190.00000 | 9,278,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 45.50 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.45 | Put | | 7,190.00000 | 7,278,000 | 45.50 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.45 | Put | | 5,190.00000 | 5,278,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 34.28 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.45 | Put | | 3,190.00000 | 3,278,000 | 34.28 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.45 | Call | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.45 | Put | | 1,190.00000 | 1,278,000 | 23.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.45 | Call | | 31.00000 | 17,000 | 14.04 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.45 | Put | | 221.00000 | 295,000 | 14.04 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.45 | Call | | 810.00000 | 723,000 | 16.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.45 | Put | | 0.00000 | 1,000 | 16.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.45 | Call | | 1,810.00000 | 1,723,000 | 22.86 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.45 | Put | | 0.00000 | 1,000 | 22.86 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.45 | Call | | 2,810.00000 | 2,723,000 | 18.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 1,000 | 18.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.80 | Put | | 9,540.00000 | 9,628,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 45.83 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.80 | Put | | 7,540.00000 | 7,628,000 | 45.83 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 20.05 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 20.05 | Put | | 9,790.00000 | 9,878,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 18.05 | Call | | 0.00000 | 0,000 | 46.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 18.05 | Put | | 7,790.00000 | 7,878,000 | 46.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 20.10 | Put | | 9,840.00000 | 9,928,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 18.10 | Call | | 0.00000 | 0,000 | 46.11 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 18.10 | Put | | 7,840.00000 | 7,928,000 | 46.11 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.95 | Put | | 9,690.00000 | 9,778,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 45.97 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.95 | Put | | 7,690.00000 | 7,778,000 | 45.97 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.85 | Put | | 9,590.00000 | 9,678,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 45.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.85 | Put | | 7,590.00000 | 7,678,000 | 45.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.70 | Put | | 9,440.00000 | 9,528,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 45.74 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.70 | Put | | 7,440.00000 | 7,528,000 | 45.74 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.60 | Put | | 9,340.00000 | 9,428,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 45.64 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.60 | Put | | 7,340.00000 | 7,428,000 | 45.64 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 42.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.60 | Put | | 5,340.00000 | 5,428,000 | 42.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 34.82 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.60 | Put | | 3,340.00000 | 3,428,000 | 34.82 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.60 | Call | | 0.00000 | 0,000 | 24.61 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.60 | Put | | 1,340.00000 | 1,428,000 | 24.61 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.60 | Call | | 14.00000 | 7,000 | 15.42 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.60 | Put | | 354.00000 | 435,000 | 15.42 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.60 | Call | | 661.00000 | 574,000 | 15.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.60 | Put | | 1.00000 | 2,000 | 15.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.60 | Call | | 1,660.00000 | 1,573,000 | 21.97 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.60 | Put | | 0.00000 | 1,000 | 21.97 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.60 | Call | | 2,660.00000 | 2,573,000 | 19.60 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.60 | Put | | 0.00000 | 1,000 | 19.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.50 | Put | | 9,240.00000 | 9,328,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 45.55 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.50 | Put | | 7,240.00000 | 7,328,000 | 45.55 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.35 | Put | | 9,090.00000 | 9,178,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 45.41 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.35 | Put | | 7,090.00000 | 7,178,000 | 45.41 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.35 | Call | | 0.00000 | 0,000 | 41.28 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.35 | Put | | 5,090.00000 | 5,178,000 | 41.28 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 37.52 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.35 | Put | | 4,090.00000 | 4,178,000 | 37.52 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 33.93 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.35 | Put | | 3,090.00000 | 3,178,000 | 33.93 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 30.38 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.35 | Put | | 2,090.00000 | 2,178,000 | 30.38 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.35 | Call | | 0.00000 | 0,000 | 22.31 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.35 | Put | | 1,090.00000 | 1,178,000 | 22.31 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.35 | Call | | 54.00000 | 30,000 | 13.12 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.35 | Put | | 144.00000 | 208,000 | 13.12 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.35 | Call | | 910.00000 | 823,000 | 17.21 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.35 | Put | | 0.00000 | 1,000 | 17.21 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.35 | Call | | 1,910.00000 | 1,823,000 | 23.46 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.35 | Put | | 0.00000 | 1,000 | 23.46 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.35 | Call | | 2,910.00000 | 2,823,000 | 17.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.35 | Put | | 0.00000 | 1,000 | 17.31 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 41.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.50 | Put | | 5,240.00000 | 5,328,000 | 41.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 38.08 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.50 | Put | | 4,240.00000 | 4,328,000 | 38.08 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 34.46 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.50 | Put | | 3,240.00000 | 3,328,000 | 34.46 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 30.91 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.50 | Put | | 2,240.00000 | 2,328,000 | 30.91 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 23.69 | 0.00 | 0 | 10 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.50 | Put | | 1,240.00000 | 1,328,000 | 23.69 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.50 | Call | | 24.00000 | 13,000 | 14.50 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.50 | Put | | 264.00000 | 341,000 | 14.50 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.50 | Call | | 760.00000 | 673,000 | 16.10 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.50 | Put | | 0.00000 | 1,000 | 16.10 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.50 | Call | | 1,760.00000 | 1,673,000 | 22.57 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.50 | Put | | 0.00000 | 1,000 | 22.57 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.50 | Call | | 2,760.00000 | 2,673,000 | 18.68 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.50 | Put | | 0.00000 | 1,000 | 18.68 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 42.60 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.70 | Put | | 5,440.00000 | 5,528,000 | 42.60 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.70 | Call | | 0.00000 | 0,000 | 38.84 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.70 | Put | | 4,440.00000 | 4,528,000 | 38.84 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 35.17 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.70 | Put | | 3,440.00000 | 3,528,000 | 35.17 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 31.62 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.70 | Put | | 2,440.00000 | 2,528,000 | 31.62 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.70 | Call | | 0.00000 | 0,000 | 25.53 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.70 | Put | | 1,440.00000 | 1,528,000 | 25.53 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.70 | Call | | 8.00000 | 4,000 | 16.34 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.70 | Put | | 448.00000 | 532,000 | 16.34 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.70 | Call | | 562.00000 | 475,000 | 14.61 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.70 | Put | | 2.00000 | 3,000 | 14.61 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.70 | Call | | 1,560.00000 | 1,473,000 | 21.37 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.70 | Put | | 0.00000 | 1,000 | 21.37 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.70 | Call | | 2,560.00000 | 2,473,000 | 20.52 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.70 | Put | | 0.00000 | 1,000 | 20.52 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 42.79 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.75 | Put | | 5,490.00000 | 5,578,000 | 42.79 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 39.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.75 | Put | | 4,490.00000 | 4,578,000 | 39.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.75 | Put | | 3,490.00000 | 3,578,000 | 35.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 31.80 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.75 | Put | | 2,490.00000 | 2,578,000 | 31.80 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.75 | Call | | 0.00000 | 0,000 | 25.99 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.75 | Put | | 1,490.00000 | 1,578,000 | 25.99 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.75 | Call | | 6.00000 | 3,000 | 16.80 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.75 | Put | | 496.00000 | 581,000 | 16.80 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.75 | Call | | 513.00000 | 427,000 | 14.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.75 | Put | | 3.00000 | 5,000 | 14.24 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.75 | Call | | 1,510.00000 | 1,423,000 | 21.07 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.75 | Put | | 0.00000 | 1,000 | 21.07 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.75 | Call | | 2,510.00000 | 2,423,000 | 20.98 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.75 | Put | | 0.00000 | 1,000 | 20.98 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 43.54 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.95 | Put | | 5,690.00000 | 5,778,000 | 43.54 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 39.78 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.95 | Put | | 4,690.00000 | 4,778,000 | 39.78 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 36.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.95 | Put | | 3,690.00000 | 3,778,000 | 36.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 32.51 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.95 | Put | | 2,690.00000 | 2,778,000 | 32.51 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 27.83 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.95 | Put | | 1,690.00000 | 1,778,000 | 27.83 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.95 | Call | | 2.00000 | 1,000 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.95 | Put | | 692.00000 | 779,000 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.95 | Call | | 323.00000 | 241,000 | 12.76 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.95 | Put | | 13.00000 | 19,000 | 12.76 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.95 | Call | | 1,310.00000 | 1,223,000 | 19.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.95 | Put | | 0.00000 | 1,000 | 19.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.95 | Call | | 2,310.00000 | 2,223,000 | 22.81 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.95 | Put | | 0.00000 | 1,000 | 22.81 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 43.73 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.00 | Put | | 5,740.00000 | 5,828,000 | 43.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.00 | Call | | 0.00000 | 0,000 | 39.96 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.00 | Put | | 4,740.00000 | 4,828,000 | 39.96 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 36.23 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.00 | Put | | 3,740.00000 | 3,828,000 | 36.23 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 32.69 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.00 | Put | | 2,740.00000 | 2,828,000 | 32.69 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 28.29 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.00 | Put | | 1,740.00000 | 1,828,000 | 28.29 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.00 | Call | | 2.00000 | 1,000 | 19.09 | 0.00 | 0 | 13,651 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.00 | Put | | 742.00000 | 829,000 | 19.09 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.00 | Call | | 278.00000 | 199,000 | 12.39 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.00 | Put | | 18.00000 | 27,000 | 12.39 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.00 | Call | | 1,260.00000 | 1,173,000 | 19.58 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.00 | Put | | 0.00000 | 1,000 | 19.58 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.00 | Call | | 2,260.00000 | 2,173,000 | 23.27 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 1,000 | 23.27 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 43.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.85 | Put | | 5,590.00000 | 5,678,000 | 43.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 39.40 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.85 | Put | | 4,590.00000 | 4,678,000 | 39.40 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 35.70 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.85 | Put | | 3,590.00000 | 3,678,000 | 35.70 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 32.15 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.85 | Put | | 2,590.00000 | 2,678,000 | 32.15 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 26.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.85 | Put | | 1,590.00000 | 1,678,000 | 26.91 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.85 | Call | | 4.00000 | 2,000 | 17.71 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.85 | Put | | 594.00000 | 680,000 | 17.71 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.85 | Call | | 416.00000 | 332,000 | 13.50 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.85 | Put | | 6.00000 | 10,000 | 13.50 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.85 | Call | | 1,410.00000 | 1,323,000 | 20.48 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.85 | Put | | 0.00000 | 1,000 | 20.48 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.85 | Call | | 2,410.00000 | 2,323,000 | 21.89 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.85 | Put | | 0.00000 | 1,000 | 21.89 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 42.97 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.80 | Put | | 5,540.00000 | 5,628,000 | 42.97 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 39.21 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.80 | Put | | 4,540.00000 | 4,628,000 | 39.21 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.80 | Put | | 3,540.00000 | 3,628,000 | 35.52 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 31.98 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.80 | Put | | 2,540.00000 | 2,628,000 | 31.98 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.80 | Call | | 0.00000 | 0,000 | 26.45 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.80 | Put | | 1,540.00000 | 1,628,000 | 26.45 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Call | | 5.00000 | 3,000 | 17.25 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Put | | 545.00000 | 631,000 | 17.25 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.80 | Call | | 465.00000 | 379,000 | 13.87 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.80 | Put | | 5.00000 | 7,000 | 13.87 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Call | | 1,460.00000 | 1,373,000 | 20.78 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Put | | 0.00000 | 1,000 | 20.78 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.80 | Call | | 2,460.00000 | 2,373,000 | 21.43 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.80 | Put | | 0.00000 | 1,000 | 21.43 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 43.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.90 | Put | | 5,640.00000 | 5,728,000 | 43.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 39.59 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.90 | Put | | 4,640.00000 | 4,728,000 | 39.59 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 35.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.90 | Put | | 3,640.00000 | 3,728,000 | 35.88 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 32.33 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.90 | Put | | 2,640.00000 | 2,728,000 | 32.33 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 27.37 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.90 | Put | | 1,640.00000 | 1,728,000 | 27.37 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.90 | Call | | 3.00000 | 2,000 | 18.17 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.90 | Put | | 643.00000 | 730,000 | 18.17 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.90 | Call | | 369.00000 | 286,000 | 13.13 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.90 | Put | | 9.00000 | 14,000 | 13.13 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.90 | Call | | 1,360.00000 | 1,273,000 | 20.18 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.90 | Put | | 0.00000 | 1,000 | 20.18 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.90 | Call | | 2,360.00000 | 2,273,000 | 22.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.90 | Put | | 0.00000 | 1,000 | 22.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 44.29 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.15 | Put | | 5,890.00000 | 5,978,000 | 44.29 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 40.53 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.15 | Put | | 4,890.00000 | 4,978,000 | 40.53 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 36.77 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.15 | Put | | 3,890.00000 | 3,978,000 | 36.77 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 33.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.15 | Put | | 2,890.00000 | 2,978,000 | 33.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 29.67 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.15 | Put | | 1,890.00000 | 1,978,000 | 29.67 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.15 | Call | | 1.00000 | 1,000 | 20.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.15 | Put | | 891.00000 | 979,000 | 20.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.15 | Call | | 155.00000 | 91,000 | 11.28 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.15 | Put | | 45.00000 | 69,000 | 11.28 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.15 | Call | | 1,110.00000 | 1,023,000 | 18.69 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.15 | Put | | 0.00000 | 1,000 | 18.69 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.15 | Call | | 2,110.00000 | 2,023,000 | 24.65 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.15 | Put | | 0.00000 | 1,000 | 24.65 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 43.91 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.05 | Put | | 5,790.00000 | 5,878,000 | 43.91 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 40.15 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.05 | Put | | 4,790.00000 | 4,878,000 | 40.15 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 36.41 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.05 | Put | | 3,790.00000 | 3,878,000 | 36.41 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 32.86 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.05 | Put | | 2,790.00000 | 2,878,000 | 32.86 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 28.75 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.05 | Put | | 1,790.00000 | 1,878,000 | 28.75 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.05 | Call | | 2.00000 | 1,000 | 19.55 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.05 | Put | | 792.00000 | 879,000 | 19.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.05 | Call | | 235.00000 | 159,000 | 12.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.05 | Put | | 25.00000 | 37,000 | 12.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.05 | Call | | 1,210.00000 | 1,123,000 | 19.29 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.05 | Put | | 0.00000 | 1,000 | 19.29 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.05 | Call | | 2,210.00000 | 2,123,000 | 23.73 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.05 | Put | | 0.00000 | 1,000 | 23.73 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 44.10 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.10 | Put | | 5,840.00000 | 5,928,000 | 44.10 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 40.34 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.10 | Put | | 4,840.00000 | 4,928,000 | 40.34 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 36.59 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.10 | Put | | 3,840.00000 | 3,928,000 | 36.59 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 33.04 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.10 | Put | | 2,840.00000 | 2,928,000 | 33.04 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.10 | Call | | 1.00000 | 1,000 | 20.01 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.10 | Put | | 841.00000 | 929,000 | 20.01 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.10 | Call | | 194.00000 | 123,000 | 11.65 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.10 | Put | | 34.00000 | 51,000 | 11.65 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.10 | Call | | 1,160.00000 | 1,073,000 | 18.99 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.10 | Put | | 0.00000 | 1,000 | 18.99 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.10 | Call | | 2,160.00000 | 2,073,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.10 | Put | | 0.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 44.34 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.20 | Put | | 5,940.00000 | 6,028,000 | 44.34 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.20 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.20 | Put | | 4,940.00000 | 5,028,000 | 40.72 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 36.96 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.20 | Put | | 3,940.00000 | 4,028,000 | 36.96 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 33.40 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.20 | Put | | 2,940.00000 | 3,028,000 | 33.40 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 29.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.20 | Put | | 1,940.00000 | 2,028,000 | 29.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.20 | Call | | 1.00000 | 0,000 | 20.93 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.20 | Put | | 941.00000 | 1,028,000 | 20.93 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.20 | Call | | 121.00000 | 70,000 | 11.74 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.20 | Put | | 61.00000 | 98,000 | 11.74 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.20 | Call | | 1,060.00000 | 973,000 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.20 | Put | | 0.00000 | 1,000 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.20 | Call | | 2,060.00000 | 1,973,000 | 24.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.20 | Put | | 0.00000 | 1,000 | 24.35 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 44.38 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 16.25 | Put | | 5,990.00000 | 6,078,000 | 44.38 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.25 | Put | | 4,990.00000 | 5,078,000 | 40.90 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 37.14 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 14.25 | Put | | 3,990.00000 | 4,078,000 | 37.14 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.25 | Put | | 2,990.00000 | 3,078,000 | 33.57 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 30.02 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.25 | Put | | 1,990.00000 | 2,078,000 | 30.02 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.25 | Call | | 1.00000 | 0,000 | 21.39 | 0.00 | 0 | 2,700 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.25 | Put | | 991.00000 | 1,078,000 | 21.39 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.25 | Call | | 90.00000 | 53,000 | 12.20 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.25 | Put | | 80.00000 | 131,000 | 12.20 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.25 | Call | | 1,010.00000 | 923,000 | 17.95 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.25 | Put | | 0.00000 | 1,000 | 17.95 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.25 | Call | | 2,010.00000 | 1,923,000 | 24.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.25 | Put | | 0.00000 | 1,000 | 24.06 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 29.21 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 12.10 | Put | | 1,840.00000 | 1,928,000 | 29.21 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.15 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.15 | Put | | 8,890.00000 | 8,978,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.15 | Call | | 0.00000 | 0,000 | 45.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.15 | Put | | 6,890.00000 | 6,978,000 | 45.22 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.15 | Call | | 3,110.00000 | 3,023,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.15 | Put | | 0.00000 | 1,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.30 | Put | | 9,040.00000 | 9,128,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 45.36 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.30 | Put | | 7,040.00000 | 7,128,000 | 45.36 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.30 | Call | | 0.00000 | 0,000 | 41.09 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 15.30 | Put | | 5,040.00000 | 5,128,000 | 41.09 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 33.75 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 13.30 | Put | | 3,040.00000 | 3,128,000 | 33.75 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.30 | Call | | 1.00000 | 0,000 | 21.85 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 11.30 | Put | | 1,041.00000 | 1,128,000 | 21.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.30 | Call | | 70.00000 | 40,000 | 12.66 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 10.30 | Put | | 110.00000 | 168,000 | 12.66 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.30 | Call | | 960.00000 | 873,000 | 17.58 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 9.30 | Put | | 0.00000 | 1,000 | 17.58 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.30 | Call | | 1,960.00000 | 1,873,000 | 23.76 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 8.30 | Put | | 0.00000 | 1,000 | 23.76 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.30 | Call | | 2,960.00000 | 2,873,000 | 16.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 1,000 | 16.85 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.25 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.25 | Put | | 8,990.00000 | 9,078,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.25 | Call | | 0.00000 | 0,000 | 45.32 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.25 | Put | | 6,990.00000 | 7,078,000 | 45.32 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.25 | Call | | 3,010.00000 | 2,923,000 | 16.39 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.25 | Put | | 0.00000 | 1,000 | 16.39 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.10 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.10 | Put | | 8,840.00000 | 8,928,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.10 | Call | | 0.00000 | 0,000 | 45.18 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.10 | Put | | 6,840.00000 | 6,928,000 | 45.18 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.10 | Call | | 3,160.00000 | 3,073,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.10 | Put | | 0.00000 | 1,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.20 | Call | | 0.00000 | 0,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 19.20 | Put | | 8,940.00000 | 9,028,000 | 46.16 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.20 | Call | | 0.00000 | 0,000 | 45.27 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 17.20 | Put | | 6,940.00000 | 7,028,000 | 45.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.20 | Call | | 3,060.00000 | 2,973,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 15/03/2010 | Foreign Exchange Option | 7.20 | Put | | 0.00000 | 1,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 41.00000 | 37,000 | 20.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 1,703.00000 | 1,789,000 | 20.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 50.00000 | 45,000 | 19.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 1,512.00000 | 1,597,000 | 19.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 45.00000 | 41,000 | 19.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 1,607.00000 | 1,693,000 | 19.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 8,862.00000 | 8,952,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 28.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 6,862.00000 | 6,952,000 | 28.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 1.00000 | 1,000 | 24.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 4,863.00000 | 4,953,000 | 24.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 8.00000 | 7,000 | 21.70 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 2,870.00000 | 2,959,000 | 21.70 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 100.00000 | 87,000 | 17.21 | 0.00 | 0 | 25 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 962.00000 | 1,039,000 | 17.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 374.00000 | 322,000 | 13.68 | 0.00 | 0 | 20 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 236.00000 | 274,000 | 13.68 | 0.00 | 0 | 271 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 1,152.00000 | 1,063,000 | 12.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 14.00000 | 15,000 | 12.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 2,140.00000 | 2,051,000 | 17.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 2.00000 | 3,000 | 17.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 3,138.00000 | 3,048,000 | 21.62 | 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 | 7.30 | Put | | 0.00000 | 0,000 | 21.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 9,162.00000 | 9,252,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 29.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 7,162.00000 | 7,252,000 | 29.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 24.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 5,162.00000 | 5,252,000 | 24.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 5.00000 | 4,000 | 21.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 3,167.00000 | 3,256,000 | 21.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 70.00000 | 62,000 | 18.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 1,232.00000 | 1,314,000 | 18.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 246.00000 | 213,000 | 14.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 408.00000 | 465,000 | 14.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 872.00000 | 792,000 | 12.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 34.00000 | 44,000 | 12.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1,842.00000 | 1,752,000 | 16.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 4.00000 | 4,000 | 16.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 2,839.00000 | 2,748,000 | 20.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 1.00000 | 0,000 | 20.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 9,262.00000 | 9,352,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 7,262.00000 | 7,352,000 | 29.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 25.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 5,262.00000 | 5,352,000 | 25.11 | 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 | 13.70 | Call | | 4.00000 | 4,000 | 21.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 3,266.00000 | 3,356,000 | 21.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 62.00000 | 55,000 | 18.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 1,324.00000 | 1,407,000 | 18.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 215.00000 | 186,000 | 15.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 477.00000 | 538,000 | 15.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 786.00000 | 709,000 | 12.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 48.00000 | 61,000 | 12.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 1,743.00000 | 1,653,000 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 5.00000 | 5,000 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 2,739.00000 | 2,648,000 | 20.18 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 1.00000 | 0,000 | 20.18 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 8,912.00000 | 9,002,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 28.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 6,912.00000 | 7,002,000 | 28.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 1.00000 | 1,000 | 24.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 4,913.00000 | 5,003,000 | 24.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 8.00000 | 6,000 | 21.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 2,920.00000 | 3,008,000 | 21.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 94.00000 | 82,000 | 17.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 1,006.00000 | 1,084,000 | 17.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 348.00000 | 299,000 | 13.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 260.00000 | 301,000 | 13.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 1,103.00000 | 1,014,000 | 12.29 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 15.00000 | 16,000 | 12.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 2,091.00000 | 2,001,000 | 17.61 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 3.00000 | 3,000 | 17.61 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 3,088.00000 | 2,998,000 | 21.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 0.00000 | 0,000 | 21.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 8,962.00000 | 9,052,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 28.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 6,962.00000 | 7,052,000 | 28.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 1.00000 | 0,000 | 24.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 4,963.00000 | 5,052,000 | 24.52 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 7.00000 | 6,000 | 21.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 2,969.00000 | 3,058,000 | 21.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 88.00000 | 77,000 | 17.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 1,050.00000 | 1,129,000 | 17.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 324.00000 | 279,000 | 13.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 286.00000 | 331,000 | 13.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 1,055.00000 | 968,000 | 12.36 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 17.00000 | 20,000 | 12.36 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 2,041.00000 | 1,951,000 | 17.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 3.00000 | 3,000 | 17.35 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 3,038.00000 | 2,948,000 | 21.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 0.00000 | 0,000 | 21.37 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 9,112.00000 | 9,202,000 | 31.22 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 7,112.00000 | 7,202,000 | 29.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 1.00000 | 0,000 | 24.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 5,113.00000 | 5,202,000 | 24.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 6.00000 | 5,000 | 21.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 3,118.00000 | 3,207,000 | 21.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 74.00000 | 65,000 | 18.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 1,186.00000 | 1,267,000 | 18.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 263.00000 | 228,000 | 14.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 375.00000 | 430,000 | 14.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 916.00000 | 834,000 | 12.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 28.00000 | 36,000 | 12.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 1,892.00000 | 1,802,000 | 16.55 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 4.00000 | 4,000 | 16.55 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 2,889.00000 | 2,798,000 | 20.78 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 1.00000 | 0,000 | 20.78 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 9,012.00000 | 9,102,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 29.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 7,012.00000 | 7,102,000 | 29.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 1.00000 | 0,000 | 24.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 5,013.00000 | 5,102,000 | 24.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 6.00000 | 5,000 | 21.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 3,018.00000 | 3,107,000 | 21.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 83.00000 | 73,000 | 17.75 | 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 | Put | | 1,095.00000 | 1,175,000 | 17.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 301.00000 | 261,000 | 14.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 313.00000 | 363,000 | 14.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 1,007.00000 | 923,000 | 12.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 19.00000 | 25,000 | 12.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 1,991.00000 | 1,901,000 | 17.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 3.00000 | 3,000 | 17.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 2,988.00000 | 2,898,000 | 21.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 0,000 | 21.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 9,062.00000 | 9,152,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 29.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 7,062.00000 | 7,152,000 | 29.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 1.00000 | 0,000 | 24.71 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 5,063.00000 | 5,152,000 | 24.71 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 6.00000 | 5,000 | 21.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 3,068.00000 | 3,157,000 | 21.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 78.00000 | 69,000 | 17.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 1,140.00000 | 1,221,000 | 17.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 281.00000 | 244,000 | 14.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 343.00000 | 396,000 | 14.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 961.00000 | 878,000 | 12.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 23.00000 | 30,000 | 12.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 1,942.00000 | 1,852,000 | 16.81 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 4.00000 | 4,000 | 16.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 2,938.00000 | 2,848,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 9,412.00000 | 9,502,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 30.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 7,412.00000 | 7,502,000 | 30.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 25.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 5,412.00000 | 5,502,000 | 25.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 3.00000 | 3,000 | 22.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 3,415.00000 | 3,505,000 | 22.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 53.00000 | 47,000 | 19.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 1,465.00000 | 1,549,000 | 19.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 176.00000 | 153,000 | 15.57 | 0.00 | 0 | 29 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 588.00000 | 655,000 | 15.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 666.00000 | 594,000 | 13.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 78.00000 | 96,000 | 13.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 1,594.00000 | 1,505,000 | 14.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 6.00000 | 7,000 | 14.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 2,589.00000 | 2,499,000 | 19.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 1.00000 | 1,000 | 19.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 9,362.00000 | 9,452,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 29.90 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 7,362.00000 | 7,452,000 | 29.90 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 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 | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 5,362.00000 | 5,452,000 | 25.31 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 4.00000 | 3,000 | 22.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 3,366.00000 | 3,455,000 | 22.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 56.00000 | 50,000 | 19.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 1,418.00000 | 1,502,000 | 19.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 188.00000 | 163,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 550.00000 | 615,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 705.00000 | 631,000 | 12.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 67.00000 | 83,000 | 12.95 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 1,644.00000 | 1,554,000 | 15.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 6.00000 | 6,000 | 15.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 2,639.00000 | 2,549,000 | 19.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 1.00000 | 1,000 | 19.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 9,462.00000 | 9,552,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 30.14 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 7,462.00000 | 7,552,000 | 30.14 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 25.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 5,462.00000 | 5,552,000 | 25.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 3.00000 | 3,000 | 22.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 3,465.00000 | 3,555,000 | 22.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 165.00000 | 143,000 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 627.00000 | 695,000 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 628.00000 | 559,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 90.00000 | 111,000 | 13.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 1,545.00000 | 1,455,000 | 14.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 7.00000 | 7,000 | 14.69 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 2,539.00000 | 2,449,000 | 19.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 1,000 | 19.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 9,512.00000 | 9,602,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 30.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 7,512.00000 | 7,602,000 | 30.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 25.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 5,512.00000 | 5,602,000 | 25.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 3.00000 | 2,000 | 22.16 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 3,515.00000 | 3,604,000 | 22.16 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 48.00000 | 43,000 | 19.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 1,560.00000 | 1,645,000 | 19.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 155.00000 | 134,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 667.00000 | 736,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 592.00000 | 524,000 | 13.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 104.00000 | 126,000 | 13.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 1,496.00000 | 1,406,000 | 14.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 8.00000 | 8,000 | 14.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 2,489.00000 | 2,399,000 | 19.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 1.00000 | 1,000 | 19.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 9,312.00000 | 9,402,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 29.77 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 7,312.00000 | 7,402,000 | 29.77 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 25.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 5,312.00000 | 5,402,000 | 25.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 4.00000 | 3,000 | 22.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 3,316.00000 | 3,405,000 | 22.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 59.00000 | 53,000 | 18.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 1,371.00000 | 1,455,000 | 18.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 201.00000 | 174,000 | 15.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 513.00000 | 576,000 | 15.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 745.00000 | 670,000 | 12.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 57.00000 | 72,000 | 12.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 1,693.00000 | 1,603,000 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 5.00000 | 5,000 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 2,689.00000 | 2,599,000 | 19.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 1.00000 | 1,000 | 19.98 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 9,562.00000 | 9,652,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 30.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 7,562.00000 | 7,652,000 | 30.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 25.70 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 5,562.00000 | 5,652,000 | 25.70 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 3.00000 | 2,000 | 22.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 3,565.00000 | 3,654,000 | 22.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 145.00000 | 126,000 | 16.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 707.00000 | 778,000 | 16.11 | 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 | 10.00 | Call | | 556.00000 | 491,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 118.00000 | 143,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 1,446.00000 | 1,356,000 | 14.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 8.00000 | 8,000 | 14.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 2,439.00000 | 2,349,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 1.00000 | 1,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 9,712.00000 | 9,802,000 | 31.22 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 30.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 7,712.00000 | 7,802,000 | 30.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 26.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 5,712.00000 | 5,802,000 | 26.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 2.00000 | 2,000 | 22.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 3,714.00000 | 3,804,000 | 22.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 39.00000 | 35,000 | 20.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 1,751.00000 | 1,837,000 | 20.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 120.00000 | 104,000 | 16.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 832.00000 | 906,000 | 16.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 459.00000 | 400,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 171.00000 | 202,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 1,299.00000 | 1,209,000 | 13.36 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 11.00000 | 11,000 | 13.36 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 2,290.00000 | 2,200,000 | 18.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 2.00000 | 2,000 | 18.40 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Call | | 201.00000 | 185,000 | 18.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Put | | 1,251.00000 | 1,328,000 | 18.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Call | | 5.00000 | 5,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Put | | 9,419.00000 | 9,512,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Call | | 18.00000 | 16,000 | 27.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Put | | 7,432.00000 | 7,523,000 | 27.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 47.00000 | 45,000 | 26.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 5,461.00000 | 5,552,000 | 26.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 103.00000 | 99,000 | 23.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 3,517.00000 | 3,606,000 | 23.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 256.00000 | 241,000 | 19.21 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 1,670.00000 | 1,748,000 | 19.21 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Call | | 451.00000 | 420,000 | 16.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Put | | 865.00000 | 927,000 | 16.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 877.00000 | 817,000 | 14.54 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 291.00000 | 324,000 | 14.54 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 1,644.00000 | 1,559,000 | 13.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 58.00000 | 66,000 | 13.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 2,602.00000 | 2,510,000 | 16.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 16.00000 | 17,000 | 16.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 277.00000 | 260,000 | 18.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 1,541.00000 | 1,617,000 | 18.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Call | | 5.00000 | 5,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Put | | 9,469.00000 | 9,562,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Call | | 17.00000 | 16,000 | 27.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Put | | 7,481.00000 | 7,573,000 | 27.43 | 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 | 16.25 | Call | | 46.00000 | 44,000 | 26.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 5,510.00000 | 5,601,000 | 26.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 101.00000 | 97,000 | 23.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 3,565.00000 | 3,654,000 | 23.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 250.00000 | 236,000 | 19.34 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 1,714.00000 | 1,793,000 | 19.34 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Call | | 437.00000 | 407,000 | 16.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Put | | 901.00000 | 964,000 | 16.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 848.00000 | 789,000 | 14.63 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 312.00000 | 346,000 | 14.63 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Call | | 1,599.00000 | 1,515,000 | 13.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Put | | 63.00000 | 72,000 | 13.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 2,553.00000 | 2,461,000 | 16.03 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 17.00000 | 18,000 | 16.03 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Call | | 3.00000 | 3,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Put | | 10,167.00000 | 10,260,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Call | | 12.00000 | 11,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Put | | 8,176.00000 | 8,268,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Call | | 35.00000 | 33,000 | 27.08 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Put | | 6,199.00000 | 6,290,000 | 27.08 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Call | | 78.00000 | 74,000 | 24.73 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Put | | 4,242.00000 | 4,331,000 | 24.73 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Call | | 179.00000 | 169,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Put | | 2,343.00000 | 2,426,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 292.00000 | 274,000 | 18.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 1,456.00000 | 1,531,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Call | | 527.00000 | 491,000 | 16.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Put | | 691.00000 | 748,000 | 16.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 1,035.00000 | 967,000 | 14.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 199.00000 | 224,000 | 14.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Call | | 1,872.00000 | 1,785,000 | 14.09 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Put | | 36.00000 | 42,000 | 14.09 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Call | | 4.00000 | 3,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Put | | 10,068.00000 | 10,160,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Call | | 12.00000 | 11,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Put | | 8,076.00000 | 8,168,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Call | | 37.00000 | 35,000 | 27.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Put | | 6,101.00000 | 6,192,000 | 27.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Call | | 82.00000 | 77,000 | 24.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Put | | 4,146.00000 | 4,234,000 | 24.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Call | | 188.00000 | 178,000 | 20.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Put | | 2,252.00000 | 2,335,000 | 20.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 308.00000 | 289,000 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 1,372.00000 | 1,446,000 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Call | | 562.00000 | 523,000 | 15.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Put | | 626.00000 | 680,000 | 15.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 1,104.00000 | 1,033,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 168.00000 | 190,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Call | | 1,966.00000 | 1,878,000 | 14.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Put | | 30.00000 | 35,000 | 14.15 | 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 | 20.00 | Call | | 6.00000 | 6,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Put | | 9,220.00000 | 9,313,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Call | | 20.00000 | 18,000 | 27.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Put | | 7,234.00000 | 7,325,000 | 27.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 51.00000 | 48,000 | 26.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 5,265.00000 | 5,355,000 | 26.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 112.00000 | 107,000 | 23.03 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 3,326.00000 | 3,414,000 | 23.03 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 284.00000 | 267,000 | 18.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 1,498.00000 | 1,574,000 | 18.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Call | | 511.00000 | 475,000 | 16.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Put | | 725.00000 | 782,000 | 16.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 1,002.00000 | 935,000 | 14.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 216.00000 | 242,000 | 14.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Call | | 1,826.00000 | 1,739,000 | 14.07 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Put | | 40.00000 | 46,000 | 14.07 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 2,800.00000 | 2,707,000 | 17.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 14.00000 | 14,000 | 17.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Call | | 6.00000 | 5,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Put | | 9,320.00000 | 9,412,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Call | | 19.00000 | 17,000 | 27.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Put | | 7,333.00000 | 7,424,000 | 27.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 49.00000 | 47,000 | 26.23 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 5,363.00000 | 5,454,000 | 26.23 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 107.00000 | 103,000 | 23.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 3,421.00000 | 3,510,000 | 23.23 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 270.00000 | 254,000 | 18.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 1,584.00000 | 1,661,000 | 18.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Call | | 480.00000 | 447,000 | 16.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Put | | 794.00000 | 854,000 | 16.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 938.00000 | 874,000 | 14.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 252.00000 | 281,000 | 14.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 1,734.00000 | 1,648,000 | 14.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 48.00000 | 55,000 | 14.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 2,701.00000 | 2,609,000 | 16.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 15.00000 | 16,000 | 16.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Call | | 5.00000 | 4,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Put | | 9,619.00000 | 9,711,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Call | | 16.00000 | 15,000 | 27.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Put | | 7,630.00000 | 7,722,000 | 27.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 44.00000 | 42,000 | 26.63 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 5,658.00000 | 5,749,000 | 26.63 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 96.00000 | 92,000 | 23.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 3,710.00000 | 3,799,000 | 23.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 232.00000 | 219,000 | 19.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 1,846.00000 | 1,926,000 | 19.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Call | | 399.00000 | 372,000 | 17.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Put | | 1,013.00000 | 1,079,000 | 17.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 766.00000 | 711,000 | 14.89 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 380.00000 | 418,000 | 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 | 13/12/2010 | Foreign Exchange Option | 9.40 | Call | | 1,468.00000 | 1,385,000 | 13.84 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Put | | 82.00000 | 92,000 | 13.84 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 2,405.00000 | 2,313,000 | 15.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 19.00000 | 20,000 | 15.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Call | | 4.00000 | 4,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Put | | 9,768.00000 | 9,861,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Call | | 15.00000 | 14,000 | 27.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Put | | 7,779.00000 | 7,871,000 | 27.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Call | | 42.00000 | 40,000 | 26.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Put | | 5,806.00000 | 5,897,000 | 26.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Call | | 91.00000 | 87,000 | 24.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Put | | 3,855.00000 | 3,944,000 | 24.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Call | | 216.00000 | 205,000 | 20.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Put | | 1,980.00000 | 2,062,000 | 20.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Call | | 365.00000 | 341,000 | 17.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Put | | 1,129.00000 | 1,198,000 | 17.56 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Call | | 691.00000 | 640,000 | 15.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Put | | 455.00000 | 497,000 | 15.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 1,341.00000 | 1,259,000 | 13.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 105.00000 | 116,000 | 13.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 2,258.00000 | 2,166,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 22.00000 | 23,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Call | | 7.00000 | 6,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Put | | 9,071.00000 | 9,163,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Call | | 21.00000 | 20,000 | 27.33 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Put | | 7,085.00000 | 7,177,000 | 27.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 54.00000 | 51,000 | 25.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 5,118.00000 | 5,208,000 | 25.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 119.00000 | 113,000 | 22.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 3,183.00000 | 3,270,000 | 22.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 2,948.00000 | 2,856,000 | 17.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 12.00000 | 13,000 | 17.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Call | | 6.00000 | 6,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Put | | 9,120.00000 | 9,213,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Call | | 21.00000 | 19,000 | 27.34 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Put | | 7,135.00000 | 7,226,000 | 27.34 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 53.00000 | 50,000 | 25.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 5,167.00000 | 5,257,000 | 25.97 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 116.00000 | 111,000 | 22.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 3,230.00000 | 3,318,000 | 22.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 300.00000 | 281,000 | 18.45 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 1,414.00000 | 1,488,000 | 18.45 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Call | | 544.00000 | 506,000 | 15.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Put | | 658.00000 | 713,000 | 15.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 1,069.00000 | 1,000,000 | 14.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 183.00000 | 207,000 | 14.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Call | | 1,919.00000 | 1,831,000 | 14.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Put | | 33.00000 | 38,000 | 14.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 2,899.00000 | 2,806,000 | 17.42 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 13.00000 | 13,000 | 17.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Call | | 6.00000 | 6,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Put | | 9,170.00000 | 9,263,000 | 27.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Call | | 20.00000 | 19,000 | 27.35 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Put | | 7,184.00000 | 7,276,000 | 27.35 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 52.00000 | 49,000 | 26.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 5,216.00000 | 5,306,000 | 26.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 114.00000 | 109,000 | 22.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 3,278.00000 | 3,366,000 | 22.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 2,849.00000 | 2,757,000 | 17.22 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 13.00000 | 14,000 | 17.22 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 30,342 |
| Total € / R | | | | | | | | | | 23,209,014.30 | 2,259 | 65,873 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 6.72500 | 6.78400 | | | 12,105,000.00 | 1,800 | 11,812 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 6.77410 | 6.83340 | | | 819,666.10 | 121 | 426 |
| AU\$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 6.81850 | 6.87750 | | | 0.00 | 0 | 4,490 |
| Total AU\$ / R Future | | | | | | | | | | 12,924,666.10 | 1,921 | 16,728 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 14.80 | Put | | 8,016.00000 | 8,075,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 51.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 12.80 | Put | | 6,016.00000 | 6,075,000 | 51.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 46.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 10.80 | Put | | 4,016.00000 | 4,075,000 | 46.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Call | | 0.00000 | 0,000 | 35.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Option | 8.80 | Put | | 2,016.00000 | 2,075,000 | 35.49 | 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 15/03/2010 Foreign Exchange Option | 5.80 | Call | | 984.00000 | 925,000 | 18.30 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.80 | Put | | 0.00000 | 0,000 | 18.30 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.80 | Call | | 1,984.00000 | 1,925,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.80 | Call | | 2,984.00000 | 2,925,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.80 | Call | | 3,984.00000 | 3,925,000 | 20.05 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.80 | Put | | 0.00000 | 0,000 | 20.05 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.90 | Put | | 8,116.00000 | 8,175,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 51.24 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.90 | Put | | 6,116.00000 | 6,175,000 | 51.24 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 46.60 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.90 | Put | | 4,116.00000 | 4,175,000 | 46.60 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.90 | Call | | 0.00000 | 0,000 | 36.05 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.90 | Put | | 2,116.00000 | 2,175,000 | 36.05 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.90 | Call | | 884.00000 | 825,000 | 17.50 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.90 | Put | | 0.00000 | 0,000 | 17.50 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.90 | Call | | 1,884.00000 | 1,825,000 | 18.86 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 18.86 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.90 | Call | | 2,884.00000 | 2,825,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.90 | Call | | 3,884.00000 | 3,825,000 | 19.91 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.90 | Put | | 0.00000 | 0,000 | 19.91 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 55.57 | 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 15/03/2010 Foreign Exchange Option | 14.95 | Put | | 8,166.00000 | 8,225,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 51.36 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.95 | Put | | 6,166.00000 | 6,225,000 | 51.36 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 46.71 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.95 | Put | | 4,166.00000 | 4,225,000 | 46.71 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.95 | Call | | 0.00000 | 0,000 | 36.33 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.95 | Put | | 2,166.00000 | 2,225,000 | 36.33 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.95 | Call | | 834.00000 | 775,000 | 17.10 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.95 | Put | | 0.00000 | 0,000 | 17.10 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.95 | Call | | 1,834.00000 | 1,775,000 | 18.88 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 18.88 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.95 | Call | | 2,834.00000 | 2,775,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.95 | Call | | 3,834.00000 | 3,775,000 | 19.84 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.95 | Put | | 0.00000 | 0,000 | 19.84 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.85 | Put | | 8,066.00000 | 8,125,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 51.12 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.85 | Put | | 6,066.00000 | 6,125,000 | 51.12 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 46.48 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.85 | Put | | 4,066.00000 | 4,125,000 | 46.48 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.85 | Call | | 0.00000 | 0,000 | 35.77 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.85 | Put | | 2,066.00000 | 2,125,000 | 35.77 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.85 | Call | | 934.00000 | 875,000 | 17.90 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 17.90 | 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 15/03/2010 Foreign Exchange Option | 4.85 | Call | | 1,934.00000 | 1,875,000 | 18.85 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 18.85 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.85 | Call | | 2,934.00000 | 2,875,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.85 | Call | | 3,934.00000 | 3,875,000 | 19.98 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.85 | Put | | 0.00000 | 0,000 | 19.98 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.75 | Put | | 7,966.00000 | 8,025,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 50.88 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.75 | Put | | 5,966.00000 | 6,025,000 | 50.88 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 46.25 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.75 | Put | | 3,966.00000 | 4,025,000 | 46.25 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.75 | Call | | 0.00000 | 0,000 | 35.21 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.75 | Put | | 1,966.00000 | 2,025,000 | 35.21 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.75 | Call | | 1,034.00000 | 975,000 | 18.70 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.75 | Put | | 0.00000 | 0,000 | 18.70 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.75 | Call | | 2,034.00000 | 1,975,000 | 18.82 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 18.82 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.75 | Call | | 3,034.00000 | 2,975,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.75 | Call | | 4,034.00000 | 3,975,000 | 20.12 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.75 | Put | | 0.00000 | 0,000 | 20.12 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 54.97 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.45 | Put | | 7,666.00000 | 7,725,000 | 54.97 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 50.18 | 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 15/03/2010 Foreign Exchange Option | 12.45 | Put | | 5,666.00000 | 5,725,000 | 50.18 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.45 | Call | | 0.00000 | 0,000 | 44.73 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.45 | Put | | 3,666.00000 | 3,725,000 | 44.73 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.45 | Call | | 0.00000 | 0,000 | 31.95 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.45 | Put | | 1,666.00000 | 1,725,000 | 31.95 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.45 | Call | | 1,334.00000 | 1,275,000 | 19.03 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.45 | Put | | 0.00000 | 0,000 | 19.03 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.45 | Call | | 2,334.00000 | 2,275,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.45 | Call | | 3,334.00000 | 3,275,000 | 19.15 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.45 | Put | | 0.00000 | 0,000 | 19.15 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.45 | Call | | 4,334.00000 | 4,275,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.45 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 55.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.65 | Put | | 7,866.00000 | 7,925,000 | 55.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 50.65 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.65 | Put | | 5,866.00000 | 5,925,000 | 50.65 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 45.86 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.65 | Put | | 3,866.00000 | 3,925,000 | 45.86 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.65 | Call | | 0.00000 | 0,000 | 34.33 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.65 | Put | | 1,866.00000 | 1,925,000 | 34.33 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.65 | Call | | 1,134.00000 | 1,075,000 | 19.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.65 | Put | | 0.00000 | 0,000 | 19.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.65 | Call | | 2,134.00000 | 2,075,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 18.80 | 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 15/03/2010 Foreign Exchange Option | 3.65 | Call | | 3,134.00000 | 3,075,000 | 18.87 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 18.87 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.65 | Call | | 4,134.00000 | 4,075,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.65 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.70 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.70 | Put | | 7,916.00000 | 7,975,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 50.76 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.70 | Put | | 5,916.00000 | 5,975,000 | 50.76 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.70 | Call | | 0.00000 | 0,000 | 46.14 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.70 | Put | | 3,916.00000 | 3,975,000 | 46.14 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.70 | Call | | 0.00000 | 0,000 | 34.93 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.70 | Put | | 1,916.00000 | 1,975,000 | 34.93 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.70 | Call | | 1,084.00000 | 1,025,000 | 19.10 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.70 | Put | | 0.00000 | 0,000 | 19.10 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.70 | Call | | 2,084.00000 | 2,025,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.70 | Call | | 3,084.00000 | 3,025,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.70 | Call | | 4,084.00000 | 4,025,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.70 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 55.33 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.60 | Put | | 7,816.00000 | 7,875,000 | 55.33 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 50.53 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.60 | Put | | 5,816.00000 | 5,875,000 | 50.53 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 45.58 | 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 15/03/2010 Foreign Exchange Option | 10.60 | Put | | 3,816.00000 | 3,875,000 | 45.58 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.60 | Call | | 0.00000 | 0,000 | 33.73 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.60 | Put | | 1,816.00000 | 1,875,000 | 33.73 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.60 | Call | | 1,184.00000 | 1,125,000 | 19.07 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.60 | Put | | 0.00000 | 0,000 | 19.07 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.60 | Call | | 2,184.00000 | 2,125,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.60 | Call | | 3,184.00000 | 3,125,000 | 18.94 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 18.94 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.60 | Call | | 4,184.00000 | 4,125,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.60 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 55.21 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.55 | Put | | 7,766.00000 | 7,825,000 | 55.21 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.55 | Put | | 5,766.00000 | 5,825,000 | 50.41 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 45.30 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.55 | Put | | 3,766.00000 | 3,825,000 | 45.30 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.55 | Call | | 0.00000 | 0,000 | 33.14 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.55 | Put | | 1,766.00000 | 1,825,000 | 33.14 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.55 | Call | | 1,234.00000 | 1,175,000 | 19.06 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.55 | Put | | 0.00000 | 0,000 | 19.06 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.55 | Call | | 2,234.00000 | 2,175,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.55 | Call | | 3,234.00000 | 3,175,000 | 19.01 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.55 | Put | | 0.00000 | 0,000 | 19.01 | 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 15/03/2010 Foreign Exchange Option | 2.55 | Call | | 4,234.00000 | 4,175,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.55 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 55.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.50 | Put | | 7,716.00000 | 7,775,000 | 55.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.50 | Put | | 5,716.00000 | 5,775,000 | 50.30 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 45.02 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.50 | Put | | 3,716.00000 | 3,775,000 | 45.02 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.50 | Call | | 0.00000 | 0,000 | 32.54 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.50 | Put | | 1,716.00000 | 1,775,000 | 32.54 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.50 | Call | | 1,284.00000 | 1,225,000 | 19.04 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 19.04 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.50 | Call | | 2,284.00000 | 2,225,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.50 | Call | | 3,284.00000 | 3,225,000 | 19.08 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 19.08 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.50 | Call | | 4,284.00000 | 4,225,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.50 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 54.85 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 14.40 | Put | | 7,616.00000 | 7,675,000 | 54.85 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 50.07 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 12.40 | Put | | 5,616.00000 | 5,675,000 | 50.07 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.40 | Call | | 0.00000 | 0,000 | 44.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 10.40 | Put | | 3,616.00000 | 3,675,000 | 44.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 8.40 | Call | | 0.00000 | 0,000 | 31.35 | 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 15/03/2010 Foreign Exchange Option | 8.40 | Put | | 1,616.00000 | 1,675,000 | 31.35 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.40 | Call | | 1,384.00000 | 1,325,000 | 19.01 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.40 | Put | | 0.00000 | 0,000 | 19.01 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.40 | Call | | 2,384.00000 | 2,325,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.40 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.40 | Call | | 3,384.00000 | 3,325,000 | 19.22 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.40 | Put | | 0.00000 | 0,000 | 19.22 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.40 | Call | | 4,384.00000 | 4,325,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 2.40 | Put | | 0.00000 | 0,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.10 | Call | | 684.00000 | 625,000 | 15.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 15.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.00 | Call | | 784.00000 | 725,000 | 16.70 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.00 | Put | | 0.00000 | 0,000 | 16.70 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.05 | Call | | 734.00000 | 675,000 | 16.29 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.05 | Put | | 0.00000 | 0,000 | 16.29 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.95 | Call | | 21.00000 | 7,000 | 14.06 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.95 | Put | | 187.00000 | 232,000 | 14.06 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.85 | Call | | 43.00000 | 17,000 | 12.87 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.85 | Put | | 109.00000 | 142,000 | 12.87 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.75 | Call | | 88.00000 | 43,000 | 11.68 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.75 | Put | | 54.00000 | 68,000 | 11.68 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.55 | Call | | 246.00000 | 182,000 | 12.29 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.55 | Put | | 12.00000 | 7,000 | 12.29 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.45 | Call | | 339.00000 | 277,000 | 13.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.45 | Put | | 5.00000 | 2,000 | 13.09 | 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 15/03/2010 Foreign Exchange Option | 6.35 | Call | | 436.00000 | 375,000 | 13.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.35 | Put | | 2.00000 | 0,000 | 13.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.25 | Call | | 535.00000 | 475,000 | 14.69 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.25 | Put | | 1.00000 | 0,000 | 14.69 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.15 | Call | | 634.00000 | 575,000 | 15.49 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 15.49 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.20 | Call | | 585.00000 | 525,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.20 | Put | | 1.00000 | 0,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.10 | Call | | 7.00000 | 2,000 | 15.85 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.10 | Put | | 323.00000 | 377,000 | 15.85 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.00 | Call | | 15.00000 | 4,000 | 14.66 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.00 | Put | | 231.00000 | 279,000 | 14.66 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.90 | Call | | 30.00000 | 11,000 | 13.47 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.90 | Put | | 146.00000 | 186,000 | 13.47 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.80 | Call | | 60.00000 | 28,000 | 12.28 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.80 | Put | | 76.00000 | 103,000 | 12.28 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.70 | Call | | 122.00000 | 65,000 | 11.08 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.70 | Put | | 38.00000 | 40,000 | 11.08 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.60 | Call | | 202.00000 | 139,000 | 11.88 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.60 | Put | | 18.00000 | 14,000 | 11.88 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.50 | Call | | 292.00000 | 229,000 | 12.69 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.50 | Put | | 8.00000 | 4,000 | 12.69 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.40 | Call | | 387.00000 | 326,000 | 13.49 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.40 | Put | | 3.00000 | 1,000 | 13.49 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.30 | Call | | 485.00000 | 425,000 | 14.29 | 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 15/03/2010 Foreign Exchange Option | 6.30 | Put | | 1.00000 | 0,000 | 14.29 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.65 | Call | | 160.00000 | 99,000 | 11.48 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 6.65 | Put | | 26.00000 | 24,000 | 11.48 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.10 | Put | | 8,316.00000 | 8,375,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 51.72 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.10 | Put | | 6,316.00000 | 6,375,000 | 51.72 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 47.06 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.10 | Put | | 4,316.00000 | 4,375,000 | 47.06 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.10 | Call | | 0.00000 | 0,000 | 37.17 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.10 | Put | | 2,316.00000 | 2,375,000 | 37.17 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.10 | Call | | 1,684.00000 | 1,625,000 | 18.92 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 18.92 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.10 | Call | | 2,684.00000 | 2,625,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.10 | Call | | 3,684.00000 | 3,625,000 | 19.63 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.10 | Put | | 0.00000 | 0,000 | 19.63 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.05 | Put | | 8,266.00000 | 8,325,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 51.60 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.05 | Put | | 6,266.00000 | 6,325,000 | 51.60 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 46.95 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.05 | Put | | 4,266.00000 | 4,325,000 | 46.95 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.05 | Call | | 0.00000 | 0,000 | 36.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.05 | Put | | 2,266.00000 | 2,325,000 | 36.89 | 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 15/03/2010 Foreign Exchange Option | 7.05 | Call | | 10.00000 | 3,000 | 15.26 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.05 | Put | | 276.00000 | 328,000 | 15.26 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.05 | Call | | 1,734.00000 | 1,675,000 | 18.91 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 18.91 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.05 | Call | | 2,734.00000 | 2,675,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.05 | Call | | 3,734.00000 | 3,675,000 | 19.70 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 19.70 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.00 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.00 | Put | | 8,216.00000 | 8,275,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 51.48 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.00 | Put | | 6,216.00000 | 6,275,000 | 51.48 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 46.83 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.00 | Put | | 4,216.00000 | 4,275,000 | 46.83 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.00 | Call | | 0.00000 | 0,000 | 36.61 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.00 | Put | | 2,216.00000 | 2,275,000 | 36.61 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.00 | Call | | 1,784.00000 | 1,725,000 | 18.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 18.89 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.00 | Call | | 2,784.00000 | 2,725,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.00 | Call | | 3,784.00000 | 3,725,000 | 19.77 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.00 | Put | | 0.00000 | 0,000 | 19.77 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.15 | Put | | 8,366.00000 | 8,425,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 51.84 | 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 15/03/2010 Foreign Exchange Option | 13.15 | Put | | 6,366.00000 | 6,425,000 | 51.84 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 47.18 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.15 | Put | | 4,366.00000 | 4,425,000 | 47.18 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.15 | Call | | 0.00000 | 0,000 | 37.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.15 | Put | | 2,366.00000 | 2,425,000 | 37.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.15 | Call | | 5.00000 | 1,000 | 16.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.15 | Put | | 371.00000 | 426,000 | 16.45 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.15 | Call | | 1,634.00000 | 1,575,000 | 18.94 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 18.94 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.15 | Call | | 2,634.00000 | 2,575,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.15 | Call | | 3,634.00000 | 3,575,000 | 19.56 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.15 | Put | | 0.00000 | 0,000 | 19.56 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 15.25 | Put | | 8,466.00000 | 8,525,000 | 55.57 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 52.08 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 13.25 | Put | | 6,466.00000 | 6,525,000 | 52.08 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 47.41 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 11.25 | Put | | 4,466.00000 | 4,525,000 | 47.41 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.25 | Call | | 0.00000 | 0,000 | 38.01 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 9.25 | Put | | 2,466.00000 | 2,525,000 | 38.01 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.25 | Call | | 3.00000 | 0,000 | 17.64 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 7.25 | Put | | 469.00000 | 525,000 | 17.64 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.25 | Call | | 1,534.00000 | 1,475,000 | 18.97 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 18.97 | 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 15/03/2010 Foreign Exchange Option | 4.25 | Call | | 2,534.00000 | 2,475,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 18.80 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.25 | Call | | 3,534.00000 | 3,475,000 | 19.43 | 0.00 | 0 | 0 |
| AU\$ / R On 15/03/2010 Foreign Exchange Option | 3.25 | Put | | 0.00000 | 0,000 | 19.43 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.60 | Put | | 7,767.00000 | 7,826,000 | 40.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 34.24 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.60 | Put | | 5,767.00000 | 5,826,000 | 34.24 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.60 | Call | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.60 | Put | | 3,768.00000 | 3,826,000 | 27.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.60 | Call | | 12.00000 | 7,000 | 22.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.60 | Put | | 1,779.00000 | 1,833,000 | 22.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.60 | Call | | 355.00000 | 297,000 | 14.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.60 | Put | | 122.00000 | 123,000 | 14.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.60 | Call | | 1,238.00000 | 1,178,000 | 17.31 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.60 | Put | | 5.00000 | 4,000 | 17.31 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.60 | Call | | 2,234.00000 | 2,174,000 | 23.02 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.60 | Put | | 1.00000 | 0,000 | 23.02 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.60 | Call | | 3,233.00000 | 3,174,000 | 21.72 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 21.72 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.60 | Call | | 4,233.00000 | 4,174,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.60 | Put | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 40.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.55 | Put | | 7,717.00000 | 7,776,000 | 40.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 34.06 | 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 | 12.55 | Put | | 5,717.00000 | 5,776,000 | 34.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 1.00000 | 0,000 | 27.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,718.00000 | 3,776,000 | 27.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 13.00000 | 8,000 | 22.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,730.00000 | 1,784,000 | 22.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 389.00000 | 331,000 | 14.19 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Put | | 106.00000 | 107,000 | 14.19 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Call | | 1,287.00000 | 1,227,000 | 17.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Put | | 4.00000 | 3,000 | 17.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Call | | 2,284.00000 | 2,224,000 | 22.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Put | | 1.00000 | 0,000 | 22.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.55 | Call | | 3,283.00000 | 3,224,000 | 22.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.55 | Put | | 0.00000 | 0,000 | 22.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.55 | Call | | 4,283.00000 | 4,224,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.55 | Put | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 40.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 7,667.00000 | 7,726,000 | 40.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 33.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 5,667.00000 | 5,726,000 | 33.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 1.00000 | 0,000 | 27.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 3,668.00000 | 3,726,000 | 27.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 14.00000 | 8,000 | 21.99 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 1,681.00000 | 1,734,000 | 21.99 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Call | | 425.00000 | 366,000 | 14.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Put | | 92.00000 | 92,000 | 14.32 | 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 | 5.50 | Call | | 1,337.00000 | 1,277,000 | 18.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.50 | Put | | 4.00000 | 3,000 | 18.05 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.50 | Call | | 2,334.00000 | 2,274,000 | 22.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.50 | Put | | 1.00000 | 0,000 | 22.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.50 | Call | | 3,333.00000 | 3,274,000 | 23.01 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 23.01 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.50 | Call | | 4,333.00000 | 4,274,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.50 | Put | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Call | | 292.00000 | 236,000 | 13.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Put | | 159.00000 | 162,000 | 13.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Put | | 8,017.00000 | 8,076,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Put | | 6,017.00000 | 6,076,000 | 35.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 28.04 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Put | | 4,017.00000 | 4,076,000 | 28.04 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Call | | 9.00000 | 5,000 | 23.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Put | | 2,026.00000 | 2,081,000 | 23.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Call | | 211.00000 | 168,000 | 14.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Put | | 228.00000 | 244,000 | 14.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Call | | 991.00000 | 933,000 | 15.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Put | | 8.00000 | 9,000 | 15.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Call | | 1,984.00000 | 1,925,000 | 22.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Put | | 1.00000 | 1,000 | 22.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Call | | 2,983.00000 | 2,924,000 | 20.16 | 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 | 3.85 | Put | | 0.00000 | 0,000 | 20.16 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Call | | 3,983.00000 | 3,924,000 | 31.39 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Put | | 0.00000 | 0,000 | 31.39 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Put | | 7,917.00000 | 7,976,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 34.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75 | Put | | 5,917.00000 | 5,976,000 | 34.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.75 | Put | | 3,917.00000 | 3,976,000 | 27.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.75 | Call | | 10.00000 | 6,000 | 23.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.75 | Put | | 1,927.00000 | 1,982,000 | 23.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.75 | Call | | 263.00000 | 207,000 | 13.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.75 | Put | | 180.00000 | 183,000 | 13.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.75 | Call | | 1,089.00000 | 1,030,000 | 16.20 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.75 | Put | | 6.00000 | 6,000 | 16.20 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.75 | Call | | 2,084.00000 | 2,025,000 | 23.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.75 | Put | | 1.00000 | 1,000 | 23.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.75 | Call | | 3,083.00000 | 3,024,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.75 | Call | | 4,083.00000 | 4,024,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.75 | Put | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.90 | Put | | 8,067.00000 | 8,126,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 35.26 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.90 | Put | | 6,067.00000 | 6,126,000 | 35.26 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 28.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.90 | Put | | 4,067.00000 | 4,126,000 | 28.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.90 | Call | | 8.00000 | 5,000 | 23.51 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.90 | Put | | 2,075.00000 | 2,131,000 | 23.51 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.90 | Call | | 192.00000 | 151,000 | 14.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.90 | Put | | 259.00000 | 277,000 | 14.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.90 | Call | | 943.00000 | 885,000 | 15.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.90 | Put | | 10.00000 | 11,000 | 15.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Call | | 1,934.00000 | 1,875,000 | 22.49 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Put | | 1.00000 | 1,000 | 22.49 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Call | | 2,933.00000 | 2,874,000 | 20.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 20.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Call | | 3,933.00000 | 3,874,000 | 30.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Put | | 0.00000 | 0,000 | 30.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Put | | 7,967.00000 | 8,026,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 34.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Put | | 5,967.00000 | 6,026,000 | 34.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 27.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Put | | 3,967.00000 | 4,026,000 | 27.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Call | | 10.00000 | 6,000 | 23.28 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Put | | 1,977.00000 | 2,032,000 | 23.28 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Call | | 236.00000 | 187,000 | 13.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Put | | 203.00000 | 213,000 | 13.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Call | | 1,040.00000 | 981,000 | 16.07 | 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 | 5.80 | Put | | 7.00000 | 7,000 | 16.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Call | | 2,034.00000 | 1,975,000 | 23.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Put | | 1.00000 | 1,000 | 23.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Call | | 3,033.00000 | 2,974,000 | 19.97 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 19.97 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Call | | 4,033.00000 | 3,974,000 | 32.04 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Put | | 0.00000 | 0,000 | 32.04 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 41.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65 | Put | | 7,817.00000 | 7,876,000 | 41.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.65 | Put | | 5,817.00000 | 5,876,000 | 34.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.65 | Call | | 1.00000 | 0,000 | 27.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.65 | Put | | 3,818.00000 | 3,876,000 | 27.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.65 | Call | | 12.00000 | 7,000 | 22.70 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.65 | Put | | 1,829.00000 | 1,883,000 | 22.70 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.65 | Call | | 323.00000 | 266,000 | 13.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.65 | Put | | 140.00000 | 142,000 | 13.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.65 | Call | | 1,188.00000 | 1,128,000 | 16.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.65 | Put | | 5.00000 | 4,000 | 16.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.65 | Call | | 2,184.00000 | 2,124,000 | 23.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.65 | Put | | 1.00000 | 0,000 | 23.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.65 | Call | | 3,183.00000 | 3,124,000 | 21.08 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 21.08 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.65 | Call | | 4,183.00000 | 4,124,000 | 32.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.65 | Put | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.15 | Put | | 8,317.00000 | 8,376,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 36.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.15 | Put | | 6,317.00000 | 6,376,000 | 36.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 29.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.15 | Put | | 4,317.00000 | 4,376,000 | 29.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.15 | Call | | 5.00000 | 3,000 | 24.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.15 | Put | | 2,322.00000 | 2,379,000 | 24.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.15 | Call | | 119.00000 | 88,000 | 15.59 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.15 | Put | | 436.00000 | 464,000 | 15.59 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.15 | Call | | 711.00000 | 653,000 | 15.19 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.15 | Put | | 28.00000 | 29,000 | 15.19 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.15 | Call | | 1,685.00000 | 1,625,000 | 20.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.15 | Put | | 2.00000 | 1,000 | 20.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.15 | Call | | 2,683.00000 | 2,624,000 | 21.31 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 21.31 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.15 | Call | | 3,683.00000 | 3,624,000 | 27.52 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.15 | Put | | 0.00000 | 0,000 | 27.52 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.10 | Put | | 8,267.00000 | 8,326,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 35.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.10 | Put | | 6,267.00000 | 6,326,000 | 35.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 28.92 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.10 | Put | | 4,267.00000 | 4,326,000 | 28.92 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.10 | Call | | 6.00000 | 3,000 | 23.96 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.10 | Put | | 2,273.00000 | 2,329,000 | 23.96 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.10 | Call | | 131.00000 | 98,000 | 15.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.10 | Put | | 398.00000 | 424,000 | 15.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.10 | Call | | 756.00000 | 698,000 | 15.32 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.10 | Put | | 23.00000 | 24,000 | 15.32 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.10 | Call | | 1,735.00000 | 1,675,000 | 21.01 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.10 | Put | | 2.00000 | 1,000 | 21.01 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10 | Call | | 2,733.00000 | 2,674,000 | 21.12 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 21.12 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Call | | 3,733.00000 | 3,674,000 | 28.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Put | | 0.00000 | 0,000 | 28.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Put | | 8,167.00000 | 8,226,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 35.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Put | | 6,167.00000 | 6,226,000 | 35.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 28.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Put | | 4,167.00000 | 4,226,000 | 28.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Call | | 7.00000 | 4,000 | 23.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Put | | 2,174.00000 | 2,230,000 | 23.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Call | | 158.00000 | 122,000 | 14.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Put | | 325.00000 | 348,000 | 14.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Call | | 849.00000 | 790,000 | 15.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Put | | 16.00000 | 16,000 | 15.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Call | | 1,834.00000 | 1,775,000 | 21.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Put | | 1.00000 | 1,000 | 21.75 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Call | | 2,833.00000 | 2,774,000 | 20.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 20.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Call | | 3,833.00000 | 3,774,000 | 29.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Put | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Put | | 8,117.00000 | 8,176,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 35.43 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.95 | Put | | 6,117.00000 | 6,176,000 | 35.43 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 28.39 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.95 | Put | | 4,117.00000 | 4,176,000 | 28.39 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.95 | Call | | 8.00000 | 4,000 | 23.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.95 | Put | | 2,125.00000 | 2,180,000 | 23.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.95 | Call | | 174.00000 | 135,000 | 14.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.95 | Put | | 291.00000 | 311,000 | 14.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.95 | Call | | 896.00000 | 837,000 | 15.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.95 | Put | | 13.00000 | 13,000 | 15.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.95 | Call | | 1,884.00000 | 1,825,000 | 22.12 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.95 | Put | | 1.00000 | 1,000 | 22.12 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.95 | Call | | 2,883.00000 | 2,824,000 | 20.54 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 20.54 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.95 | Call | | 3,883.00000 | 3,824,000 | 30.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.95 | Put | | 0.00000 | 0,000 | 30.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.20 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.20 | Put | | 8,367.00000 | 8,426,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 36.26 | 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 | 13.20 | Put | | 6,367.00000 | 6,426,000 | 36.26 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 29.28 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.20 | Put | | 4,367.00000 | 4,426,000 | 29.28 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.20 | Call | | 5.00000 | 3,000 | 24.19 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.20 | Put | | 2,372.00000 | 2,429,000 | 24.19 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20 | Call | | 108.00000 | 79,000 | 15.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20 | Put | | 475.00000 | 505,000 | 15.82 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Call | | 667.00000 | 609,000 | 15.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Put | | 34.00000 | 35,000 | 15.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20 | Call | | 1,635.00000 | 1,576,000 | 20.27 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20 | Put | | 2.00000 | 2,000 | 20.27 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20 | Call | | 2,633.00000 | 2,574,000 | 21.50 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 21.50 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20 | Call | | 3,633.00000 | 3,574,000 | 26.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20 | Put | | 0.00000 | 0,000 | 26.88 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05 | Put | | 8,217.00000 | 8,276,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 35.76 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05 | Put | | 6,217.00000 | 6,276,000 | 35.76 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 28.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05 | Put | | 4,217.00000 | 4,276,000 | 28.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05 | Call | | 7.00000 | 4,000 | 23.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05 | Put | | 2,224.00000 | 2,280,000 | 23.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05 | Call | | 144.00000 | 109,000 | 15.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05 | Put | | 361.00000 | 385,000 | 15.11 | 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 | 6.05 | Call | | 802.00000 | 744,000 | 15.44 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05 | Put | | 19.00000 | 20,000 | 15.44 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05 | Call | | 1,785.00000 | 1,725,000 | 21.38 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05 | Put | | 2.00000 | 1,000 | 21.38 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05 | Call | | 2,783.00000 | 2,724,000 | 20.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 20.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05 | Call | | 3,783.00000 | 3,724,000 | 28.81 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 28.81 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Put | | 8,417.00000 | 8,476,000 | 41.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Put | | 6,417.00000 | 6,476,000 | 36.42 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Put | | 4,417.00000 | 4,476,000 | 29.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Call | | 5.00000 | 3,000 | 24.30 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Put | | 2,422.00000 | 2,479,000 | 24.30 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 98.00000 | 72,000 | 16.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 515.00000 | 548,000 | 16.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Call | | 624.00000 | 565,000 | 14.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Put | | 41.00000 | 41,000 | 14.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Call | | 1,585.00000 | 1,526,000 | 19.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Put | | 2.00000 | 2,000 | 19.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Call | | 2,583.00000 | 2,524,000 | 21.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 21.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Call | | 3,583.00000 | 3,524,000 | 26.23 | 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 | 3.25 | Put | | 0.00000 | 0,000 | 26.23 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/09/2010 Foreign Exchange Option | 6.91 | Call | | 299.00000 | 262,000 | 15.31 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/09/2010 Foreign Exchange Option | 6.91 | Put | | 328.00000 | 350,000 | 15.31 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 12,924,666.10 | 1,921 | 16,728 |
| CAD/ R On 14/06/2010 Foreign Exchange Future | | | 7.25100 | 7.28460 | | | | 9,933,870.00 | 1,370 | 1,370 |
| Total CAD/ R Future | | | | | | | | 9,933,870.00 | 1,370 | 1,370 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Call | | 203.00000 | 187,000 | 13.75 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Put | | 218.00000 | 236,000 | 13.75 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Call | | 183.00000 | 168,000 | 13.92 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Put | | 248.00000 | 267,000 | 13.92 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 229.00000 | 208,000 | 13.57 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 194.00000 | 207,000 | 13.57 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 9,933,870.00 | 1,370 | 1,370 |
| Total Futures | | | | | | | | 193,008,614.20 | 24,251 | 386,852 |
| Total Options | | | | | | | | 4,735,600.00 | 30,350 | 461,922 |
| Grand Total: | | | | | | | | 197,744,214.20 | 54,601 | 848,774 |