



Currency Derivatives Daily MTM Report

Daily summary for: 08/04/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.37630 | 7.34600 | | | 103,555,875.70 | 14,039 | 266,943 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.49410 | 7.46310 | | | 44,964.60 | 6 | 15,540 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.61150 | 7.57860 | | | 7,611.50 | 1 | 6,575 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.72850 | 7.69250 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | 103,608,451.80 | 14,046 | 289,058 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 7.00000 | 8,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 1,061.00000 | 1,032,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 8,804.00000 | 8,774,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 36.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 6,804.00000 | 6,774,000 | 36.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Call | | 3,196.00000 | 3,226,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 8,854.00000 | 8,824,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 36.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 6,854.00000 | 6,824,000 | 36.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Call | | 3,146.00000 | 3,176,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 8,954.00000 | 8,924,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 9,254.00000 | 9,224,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 9,454.00000 | 9,424,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 37.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 7,454.00000 | 7,424,000 | 37.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 26.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 3,454.00000 | 3,424,000 | 26.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 9,404.00000 | 9,374,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 7,404.00000 | 7,374,000 | 37.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 3,404.00000 | 3,374,000 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 1,596.00000 | 1,626,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 0.00000 | 0,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 2,596.00000 | 2,626,000 | 18.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 18.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 9,354.00000 | 9,324,000 | 37.81 | 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 | 14.70 | Call | | 0.00000 | 0,000 | 37.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 7,354.00000 | 7,324,000 | 37.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 9,154.00000 | 9,124,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 9,204.00000 | 9,174,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 9,104.00000 | 9,074,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 36.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.45 | Put | | 7,104.00000 | 7,074,000 | 36.69 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 123.00000 | 137,000 | 13.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 227.00000 | 211,000 | 13.50 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Call | | 900.00000 | 930,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.45 | Put | | 4.00000 | 4,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Call | | 1,896.00000 | 1,926,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.45 | Put | | 0.00000 | 0,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Call | | 2,896.00000 | 2,926,000 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 9,004.00000 | 8,974,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 36.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 7,004.00000 | 6,974,000 | 36.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Call | | 999.00000 | 1,029,000 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.35 | Put | | 3.00000 | 3,000 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.35 | Call | | 1,996.00000 | 2,026,000 | 20.97 | 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 | 5.35 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Call | | 2,996.00000 | 3,026,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 8,904.00000 | 8,874,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Call | | 219.00000 | 238,000 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.25 | Put | | 123.00000 | 112,000 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Call | | 1,098.00000 | 1,128,000 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.25 | Put | | 2.00000 | 2,000 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Call | | 3,096.00000 | 3,126,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 36.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 6,954.00000 | 6,924,000 | 36.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 33.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 5,454.00000 | 5,424,000 | 33.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 10.00000 | 11,000 | 16.56 | 0.00 | 0 | 140 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 964.00000 | 935,000 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 189.00000 | 207,000 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 143.00000 | 131,000 | 13.28 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Call | | 1,048.00000 | 1,078,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.30 | Put | | 2.00000 | 2,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Call | | 2,046.00000 | 2,076,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.30 | Put | | 0.00000 | 0,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Call | | 3,046.00000 | 3,076,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 6.00000 | 7,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 1,110.00000 | 1,081,000 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 3.00000 | 3,000 | 18.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1,407.00000 | 1,377,000 | 18.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 36.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 7,254.00000 | 7,224,000 | 36.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 36.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 7,204.00000 | 7,174,000 | 36.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 0.00000 | 0,000 | 29.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 4,204.00000 | 4,174,000 | 29.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 36.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 7,154.00000 | 7,124,000 | 36.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 3.00000 | 4,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 1,357.00000 | 1,328,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Call | | 661.00000 | 690,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.70 | Put | | 15.00000 | 14,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Call | | 1,646.00000 | 1,676,000 | 19.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.70 | Put | | 0.00000 | 0,000 | 19.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Call | | 2,646.00000 | 2,676,000 | 18.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 18.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 5.00000 | 6,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 1,159.00000 | 1,130,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 106.00000 | 119,000 | 13.68 | 0.00 | 0 | 7,500 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 260.00000 | 243,000 | 13.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Call | | 1,846.00000 | 1,876,000 | 20.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 20.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Call | | 2,846.00000 | 2,876,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 34.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 5,704.00000 | 5,674,000 | 34.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 31.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 4,704.00000 | 4,674,000 | 31.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 27.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 3,704.00000 | 3,674,000 | 27.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 5.00000 | 5,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,209.00000 | 1,179,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 92.00000 | 103,000 | 13.86 | 0.00 | 0 | 1,430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 296.00000 | 277,000 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 803.00000 | 833,000 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Put | | 7.00000 | 7,000 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Call | | 1,796.00000 | 1,826,000 | 19.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.55 | Put | | 0.00000 | 0,000 | 19.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Call | | 2,796.00000 | 2,826,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 34.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 5,754.00000 | 5,724,000 | 34.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 31.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 4,754.00000 | 4,724,000 | 31.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 27.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 3,754.00000 | 3,724,000 | 27.78 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 4.00000 | 5,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,258.00000 | 1,229,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 755.00000 | 785,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 9.00000 | 9,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 1,746.00000 | 1,776,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 0.00000 | 0,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 2,746.00000 | 2,776,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 34.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 5,804.00000 | 5,774,000 | 34.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 27.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 3,804.00000 | 3,774,000 | 27.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 4.00000 | 4,000 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 1,308.00000 | 1,278,000 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Call | | 708.00000 | 737,000 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.65 | Put | | 12.00000 | 11,000 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Call | | 1,696.00000 | 1,726,000 | 19.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.65 | Put | | 0.00000 | 0,000 | 19.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Call | | 2,696.00000 | 2,726,000 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 35.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 5,954.00000 | 5,924,000 | 35.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 0.00000 | 0,000 | 31.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 4,954.00000 | 4,924,000 | 31.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 0.00000 | 0,000 | 28.63 | 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 | 11.30 | Put | | 3,954.00000 | 3,924,000 | 28.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 2.00000 | 3,000 | 18.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 1,456.00000 | 1,427,000 | 18.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 43.00000 | 50,000 | 14.76 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 497.00000 | 474,000 | 14.76 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Call | | 569.00000 | 597,000 | 14.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.80 | Put | | 23.00000 | 21,000 | 14.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Call | | 1,546.00000 | 1,577,000 | 18.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.80 | Put | | 0.00000 | 1,000 | 18.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Call | | 2,546.00000 | 2,576,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 37.00000 | 43,000 | 14.94 | 0.00 | 0 | 450 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 541.00000 | 517,000 | 14.94 | 0.00 | 0 | 430 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Call | | 524.00000 | 552,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.85 | Put | | 28.00000 | 26,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Call | | 1,496.00000 | 1,527,000 | 18.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 1,000 | 18.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Call | | 2,496.00000 | 2,526,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 35.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 6,054.00000 | 6,024,000 | 35.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 0.00000 | 0,000 | 29.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 4,054.00000 | 4,024,000 | 29.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 2.00000 | 2,000 | 18.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 1,556.00000 | 1,526,000 | 18.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 32.00000 | 37,000 | 15.12 | 0.00 | 0 | 55 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 586.00000 | 561,000 | 15.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 481.00000 | 508,000 | 14.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 35.00000 | 32,000 | 14.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Call | | 1,446.00000 | 1,477,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.90 | Put | | 0.00000 | 1,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Call | | 2,446.00000 | 2,476,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 35.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 6,154.00000 | 6,124,000 | 35.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 29.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 4,154.00000 | 4,124,000 | 29.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 35.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 6,354.00000 | 6,324,000 | 35.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 0.00000 | 0,000 | 33.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 5,354.00000 | 5,324,000 | 33.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 0.00000 | 0,000 | 29.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 4,354.00000 | 4,324,000 | 29.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 0.00000 | 0,000 | 26.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 3,354.00000 | 3,324,000 | 26.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 0.00000 | 0,000 | 35.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 6,304.00000 | 6,274,000 | 35.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 33.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 5,304.00000 | 5,274,000 | 33.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 4,304.00000 | 4,274,000 | 29.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Call | | 284.00000 | 307,000 | 13.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.15 | Put | | 88.00000 | 81,000 | 13.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Call | | 1,197.00000 | 1,227,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.15 | Put | | 1.00000 | 1,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Call | | 2,196.00000 | 2,226,000 | 20.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 20.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 35.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 6,254.00000 | 6,224,000 | 35.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 4,254.00000 | 4,224,000 | 29.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 25.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 3,254.00000 | 3,224,000 | 25.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 1.00000 | 1,000 | 19.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 1,755.00000 | 1,725,000 | 19.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Call | | 17.00000 | 20,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.10 | Put | | 771.00000 | 744,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Call | | 320.00000 | 344,000 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.10 | Put | | 74.00000 | 68,000 | 13.86 | 0.00 | 0 | 200 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Call | | 1,247.00000 | 1,277,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.10 | Put | | 1.00000 | 1,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Call | | 2,246.00000 | 2,276,000 | 19.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 19.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 35.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 6,104.00000 | 6,074,000 | 35.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 0.00000 | 0,000 | 29.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 4,104.00000 | 4,074,000 | 29.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 27.00000 | 32,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 631.00000 | 606,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Call | | 438.00000 | 465,000 | 14.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Put | | 42.00000 | 39,000 | 14.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Call | | 1,396.00000 | 1,427,000 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 1,000 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Call | | 2,396.00000 | 2,426,000 | 19.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 19.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 35.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 6,004.00000 | 5,974,000 | 35.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 32.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 5,004.00000 | 4,974,000 | 32.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 0.00000 | 0,000 | 28.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 4,004.00000 | 3,974,000 | 28.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 2.00000 | 2,000 | 18.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 1,606.00000 | 1,576,000 | 18.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 2.00000 | 2,000 | 18.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 1,506.00000 | 1,476,000 | 18.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 34.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 5,654.00000 | 5,624,000 | 34.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 30.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 4,654.00000 | 4,624,000 | 30.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 1.00000 | 2,000 | 19.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 1,655.00000 | 1,626,000 | 19.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Call | | 397.00000 | 423,000 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.00 | Put | | 51.00000 | 47,000 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Call | | 1,347.00000 | 1,377,000 | 17.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.00 | Put | | 1.00000 | 1,000 | 17.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 34.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 5,854.00000 | 5,824,000 | 34.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 3,854.00000 | 3,824,000 | 28.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 1.00000 | 1,000 | 19.81 | 0.00 | 0 | 21,795 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 1,855.00000 | 1,825,000 | 19.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Call | | 250.00000 | 272,000 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Put | | 104.00000 | 96,000 | 13.57 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Call | | 1,147.00000 | 1,178,000 | 16.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.20 | Put | | 1.00000 | 2,000 | 16.78 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Call | | 2,146.00000 | 2,176,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 30.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 4,504.00000 | 4,474,000 | 30.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 1.00000 | 1,000 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 1,905.00000 | 1,875,000 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 1.00000 | 1,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 1,705.00000 | 1,675,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 162.00000 | 179,000 | 13.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 166.00000 | 153,000 | 13.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 8,154.00000 | 8,124,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 36.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 6,654.00000 | 6,624,000 | 36.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 32.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 5,154.00000 | 5,124,000 | 32.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 3,654.00000 | 3,624,000 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Call | | 852.00000 | 882,000 | 15.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.50 | Put | | 6.00000 | 6,000 | 15.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Call | | 2,346.00000 | 2,376,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Call | | 3,846.00000 | 3,876,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 8,404.00000 | 8,374,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 36.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 6,904.00000 | 6,874,000 | 36.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 28.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 3,904.00000 | 3,874,000 | 28.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 11.00000 | 13,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 915.00000 | 887,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Call | | 614.00000 | 643,000 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 18.00000 | 17,000 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Call | | 2,096.00000 | 2,126,000 | 20.57 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 3,596.00000 | 3,626,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 1.00000 | 1,000 | 20.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 1,955.00000 | 1,925,000 | 20.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 79.00000 | 89,000 | 14.04 | 0.00 | 0 | 6,350 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 333.00000 | 313,000 | 14.04 | 0.00 | 0 | 130 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 4,904.00000 | 4,874,000 | 31.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 30.63 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 4,554.00000 | 4,524,000 | 30.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 1.00000 | 1,000 | 19.63 | 0.00 | 0 | 21,978 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 1,805.00000 | 1,775,000 | 19.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 1.00000 | 1,000 | 20.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 2,005.00000 | 1,975,000 | 20.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Call | | 68.00000 | 77,000 | 14.22 | 0.00 | 0 | 100 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.65 | Put | | 372.00000 | 351,000 | 14.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 31.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 4,854.00000 | 4,824,000 | 31.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 2,254.00000 | 2,224,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 0.00000 | 1,000 | 20.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 2,154.00000 | 2,125,000 | 20.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 59.00000 | 67,000 | 14.40 | 0.00 | 0 | 17,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 413.00000 | 391,000 | 14.40 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 0.00000 | 0,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 2,304.00000 | 2,274,000 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 0.00000 | 0,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 2,204.00000 | 2,174,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 1.00000 | 1,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 2,105.00000 | 2,075,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 51.00000 | 58,000 | 14.58 | 0.00 | 0 | 33 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 455.00000 | 432,000 | 14.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 5,204.00000 | 5,174,000 | 32.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 15.00000 | 17,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 819.00000 | 791,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 33.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 5,404.00000 | 5,374,000 | 33.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 25.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 3,304.00000 | 3,274,000 | 25.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,204.00000 | 3,174,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 0.00000 | 0,000 | 25.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 3,104.00000 | 3,074,000 | 25.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 8.00000 | 10,000 | 16.74 | 0.00 | 0 | 1,900 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 1,012.00000 | 984,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 32.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 5,254.00000 | 5,224,000 | 32.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 25.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 3,154.00000 | 3,124,000 | 25.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 0.00000 | 0,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 3,054.00000 | 3,024,000 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 13.00000 | 15,000 | 16.20 | 0.00 | 0 | 135 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 867.00000 | 839,000 | 16.20 | 0.00 | 0 | 6 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 32.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 5,104.00000 | 5,074,000 | 32.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 0.00000 | 0,000 | 24.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 3,004.00000 | 2,974,000 | 24.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 0.00000 | 0,000 | 24.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 2,904.00000 | 2,874,000 | 24.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 0.00000 | 0,000 | 23.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 2,804.00000 | 2,774,000 | 23.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 0.00000 | 0,000 | 23.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 2,704.00000 | 2,674,000 | 23.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 0.00000 | 0,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 2,604.00000 | 2,574,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 0.00000 | 0,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 2,504.00000 | 2,474,000 | 22.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 0.00000 | 0,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 2,404.00000 | 2,374,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 20.00000 | 23,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 724.00000 | 697,000 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 31.44 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 4,804.00000 | 4,774,000 | 31.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 1.00000 | 1,000 | 20.56 | 0.00 | 0 | 26,596 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 2,055.00000 | 2,025,000 | 20.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 32.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 5,054.00000 | 5,024,000 | 32.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 0.00000 | 0,000 | 24.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 2,954.00000 | 2,924,000 | 24.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 0.00000 | 0,000 | 23.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 2,854.00000 | 2,824,000 | 23.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 0.00000 | 0,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 2,754.00000 | 2,724,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 0.00000 | 0,000 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 2,554.00000 | 2,524,000 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 0.00000 | 0,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 2,454.00000 | 2,424,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 0.00000 | 0,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 2,354.00000 | 2,324,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 24.00000 | 27,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 678.00000 | 651,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 0.00000 | 0,000 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 2,654.00000 | 2,624,000 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 8,354.00000 | 8,324,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Call | | 3,646.00000 | 3,676,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 35.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 6,404.00000 | 6,374,000 | 35.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 0.00000 | 0,000 | 30.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 4,404.00000 | 4,374,000 | 30.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 8,454.00000 | 8,424,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 35.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 6,454.00000 | 6,424,000 | 35.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 0.00000 | 0,000 | 30.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 4,454.00000 | 4,424,000 | 30.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Call | | 3,546.00000 | 3,576,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 8,604.00000 | 8,574,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 36.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 6,604.00000 | 6,574,000 | 36.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 4,604.00000 | 4,574,000 | 30.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Call | | 3,396.00000 | 3,426,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 8,504.00000 | 8,474,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 35.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 6,504.00000 | 6,474,000 | 35.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Call | | 3,496.00000 | 3,526,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 10,154.00000 | 10,124,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 8,554.00000 | 8,524,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 36.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 6,554.00000 | 6,524,000 | 36.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Call | | 3,446.00000 | 3,476,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 8,654.00000 | 8,624,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Call | | 3,346.00000 | 3,376,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 8,704.00000 | 8,674,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 36.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 6,704.00000 | 6,674,000 | 36.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Call | | 358.00000 | 383,000 | 14.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.05 | Put | | 62.00000 | 57,000 | 14.01 | 0.00 | 0 | 6,000 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Call | | 1,297.00000 | 1,327,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.05 | Put | | 1.00000 | 1,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Call | | 2,296.00000 | 2,326,000 | 19.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 19.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Call | | 3,296.00000 | 3,326,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 37.81 | 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 | 15.60 | Put | | 8,254.00000 | 8,224,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 3,746.00000 | 3,776,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 8,304.00000 | 8,274,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Call | | 3,696.00000 | 3,726,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 8,754.00000 | 8,724,000 | 37.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 36.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 6,754.00000 | 6,724,000 | 36.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Call | | 3,246.00000 | 3,276,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 141.00000 | 157,000 | 13.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 195.00000 | 181,000 | 13.32 | 0.00 | 0 | 100 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.85 | Put | | 8,387.00000 | 8,356,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 28.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.85 | Put | | 6,387.00000 | 6,356,000 | 28.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Call | | 1.00000 | 1,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.85 | Put | | 4,388.00000 | 4,357,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Call | | 15.00000 | 17,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.85 | Put | | 2,402.00000 | 2,373,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Call | | 675.00000 | 705,000 | 14.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.85 | Put | | 62.00000 | 61,000 | 14.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Call | | 1,617.00000 | 1,648,000 | 17.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.85 | Put | | 4.00000 | 4,000 | 17.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Call | | 2,614.00000 | 2,645,000 | 22.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.85 | Put | | 1.00000 | 1,000 | 22.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Call | | 3,613.00000 | 3,644,000 | 22.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 22.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.80 | Put | | 8,337.00000 | 8,306,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.80 | Put | | 6,337.00000 | 6,306,000 | 27.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Call | | 1.00000 | 1,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.80 | Put | | 4,338.00000 | 4,307,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Call | | 16.00000 | 19,000 | 22.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.80 | Put | | 2,353.00000 | 2,325,000 | 22.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Call | | 176.00000 | 192,000 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.80 | Put | | 513.00000 | 498,000 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Call | | 716.00000 | 746,000 | 14.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.80 | Put | | 53.00000 | 52,000 | 14.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Call | | 1,667.00000 | 1,698,000 | 17.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.80 | Put | | 4.00000 | 4,000 | 17.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Call | | 2,664.00000 | 2,695,000 | 23.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.80 | Put | | 1.00000 | 1,000 | 23.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Call | | 3,663.00000 | 3,694,000 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Call | | 164.00000 | 179,000 | 16.24 | 0.00 | 0 | 509 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.85 | Put | | 551.00000 | 535,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.90 | Put | | 8,437.00000 | 8,406,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 28.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.90 | Put | | 6,437.00000 | 6,406,000 | 28.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Call | | 1.00000 | 1,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.90 | Put | | 4,438.00000 | 4,407,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Call | | 14.00000 | 16,000 | 22.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.90 | Put | | 2,451.00000 | 2,422,000 | 22.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Call | | 153.00000 | 168,000 | 16.43 | 0.00 | 0 | 100 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.90 | Put | | 590.00000 | 574,000 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Call | | 636.00000 | 665,000 | 14.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.90 | Put | | 73.00000 | 71,000 | 14.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Call | | 1,567.00000 | 1,599,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.90 | Put | | 4.00000 | 5,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Call | | 2,564.00000 | 2,595,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.90 | Put | | 1.00000 | 1,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Call | | 3,563.00000 | 3,594,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.95 | Put | | 8,487.00000 | 8,456,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 28.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.95 | Put | | 6,487.00000 | 6,456,000 | 28.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Call | | 1.00000 | 1,000 | 24.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.95 | Put | | 4,488.00000 | 4,457,000 | 24.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Call | | 13.00000 | 15,000 | 22.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.95 | Put | | 2,500.00000 | 2,471,000 | 22.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Call | | 143.00000 | 157,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.95 | Put | | 630.00000 | 613,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Call | | 597.00000 | 626,000 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.95 | Put | | 84.00000 | 82,000 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Call | | 1,518.00000 | 1,549,000 | 16.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.95 | Put | | 5.00000 | 5,000 | 16.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Call | | 2,514.00000 | 2,545,000 | 22.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.95 | Put | | 1.00000 | 1,000 | 22.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Call | | 3,513.00000 | 3,544,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.05 | Put | | 8,587.00000 | 8,556,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.05 | Put | | 6,587.00000 | 6,556,000 | 28.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Call | | 1.00000 | 1,000 | 24.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.05 | Put | | 4,588.00000 | 4,557,000 | 24.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Call | | 11.00000 | 13,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.05 | Put | | 2,598.00000 | 2,569,000 | 22.92 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Call | | 125.00000 | 137,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.05 | Put | | 712.00000 | 693,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Call | | 524.00000 | 553,000 | 14.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.05 | Put | | 111.00000 | 109,000 | 14.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Call | | 1,419.00000 | 1,451,000 | 16.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.05 | Put | | 6.00000 | 7,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Call | | 2,414.00000 | 2,445,000 | 21.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.05 | Put | | 1.00000 | 1,000 | 21.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Call | | 3,413.00000 | 3,444,000 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.10 | Put | | 8,637.00000 | 8,606,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.10 | Put | | 6,637.00000 | 6,606,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Call | | 1.00000 | 1,000 | 24.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.10 | Put | | 4,638.00000 | 4,607,000 | 24.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Call | | 10.00000 | 12,000 | 22.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.10 | Put | | 2,647.00000 | 2,618,000 | 22.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Call | | 117.00000 | 129,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.10 | Put | | 754.00000 | 735,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Call | | 490.00000 | 518,000 | 14.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.10 | Put | | 127.00000 | 124,000 | 14.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Call | | 1,370.00000 | 1,401,000 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.10 | Put | | 7.00000 | 7,000 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Call | | 2,364.00000 | 2,395,000 | 21.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.10 | Put | | 1.00000 | 1,000 | 21.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Call | | 3,363.00000 | 3,394,000 | 23.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 23.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.15 | Put | | 8,687.00000 | 8,656,000 | 31.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 28.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.15 | Put | | 6,687.00000 | 6,656,000 | 28.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Call | | 1.00000 | 1,000 | 24.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.15 | Put | | 4,688.00000 | 4,657,000 | 24.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Call | | 9.00000 | 11,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.15 | Put | | 2,696.00000 | 2,667,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Call | | 109.00000 | 121,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.15 | Put | | 796.00000 | 777,000 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Call | | 457.00000 | 485,000 | 14.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.15 | Put | | 144.00000 | 141,000 | 14.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Call | | 1,320.00000 | 1,352,000 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.15 | Put | | 7.00000 | 8,000 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Call | | 2,314.00000 | 2,345,000 | 21.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.15 | Put | | 1.00000 | 1,000 | 21.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Call | | 3,313.00000 | 3,344,000 | 23.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 23.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.30 | Put | | 8,837.00000 | 8,806,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 29.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.30 | Put | | 6,837.00000 | 6,806,000 | 29.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Call | | 1.00000 | 1,000 | 25.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.30 | Put | | 4,838.00000 | 4,807,000 | 25.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Call | | 7.00000 | 9,000 | 23.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.30 | Put | | 2,844.00000 | 2,815,000 | 23.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Call | | 366.00000 | 393,000 | 14.69 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.30 | Put | | 203.00000 | 199,000 | 14.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Call | | 1,173.00000 | 1,205,000 | 15.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.30 | Put | | 10.00000 | 11,000 | 15.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Call | | 2,164.00000 | 2,195,000 | 20.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.30 | Put | | 1.00000 | 1,000 | 20.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Call | | 3,163.00000 | 3,194,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.25 | Put | | 8,787.00000 | 8,756,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 28.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.25 | Put | | 6,787.00000 | 6,756,000 | 28.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Call | | 1.00000 | 1,000 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.25 | Put | | 4,788.00000 | 4,757,000 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Call | | 8.00000 | 9,000 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.25 | Put | | 2,795.00000 | 2,765,000 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Call | | 96.00000 | 107,000 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.25 | Put | | 883.00000 | 863,000 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Call | | 395.00000 | 422,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.25 | Put | | 182.00000 | 178,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Call | | 1,222.00000 | 1,254,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.25 | Put | | 9.00000 | 10,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Call | | 2,214.00000 | 2,245,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.25 | Put | | 1.00000 | 1,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Call | | 3,213.00000 | 3,244,000 | 23.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 23.85 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.40 | Put | | 8,937.00000 | 8,906,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 29.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.40 | Put | | 6,937.00000 | 6,906,000 | 29.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 1,000 | 25.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.40 | Put | | 4,937.00000 | 4,907,000 | 25.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Call | | 6.00000 | 7,000 | 23.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.40 | Put | | 2,943.00000 | 2,913,000 | 23.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Call | | 80.00000 | 89,000 | 18.38 | 0.00 | 0 | 585 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.40 | Put | | 1,017.00000 | 995,000 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Call | | 313.00000 | 338,000 | 14.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.40 | Put | | 250.00000 | 244,000 | 14.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Call | | 1,076.00000 | 1,108,000 | 14.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.40 | Put | | 13.00000 | 14,000 | 14.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Call | | 2,065.00000 | 2,096,000 | 19.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.40 | Put | | 2.00000 | 2,000 | 19.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Call | | 3,063.00000 | 3,094,000 | 24.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.40 | Put | | 0.00000 | 0,000 | 24.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Call | | 90.00000 | 100,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.30 | Put | | 927.00000 | 906,000 | 17.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.70 | Put | | 8,237.00000 | 8,206,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 27.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.70 | Put | | 6,237.00000 | 6,206,000 | 27.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Call | | 1.00000 | 1,000 | 23.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.70 | Put | | 4,238.00000 | 4,207,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Call | | 19.00000 | 22,000 | 22.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.70 | Put | | 2,256.00000 | 2,228,000 | 22.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Call | | 202.00000 | 220,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.70 | Put | | 439.00000 | 426,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Call | | 801.00000 | 831,000 | 14.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.70 | Put | | 38.00000 | 37,000 | 14.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Call | | 1,766.00000 | 1,797,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.70 | Put | | 3.00000 | 3,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Call | | 2,763.00000 | 2,794,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.70 | Put | | 0.00000 | 0,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Call | | 3,763.00000 | 3,794,000 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.70 | Put | | 0.00000 | 0,000 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 15.75 | Put | | 8,287.00000 | 8,256,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 27.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 13.75 | Put | | 6,287.00000 | 6,256,000 | 27.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Call | | 1.00000 | 1,000 | 24.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 11.75 | Put | | 4,288.00000 | 4,257,000 | 24.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Call | | 17.00000 | 20,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.75 | Put | | 2,304.00000 | 2,276,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Call | | 188.00000 | 205,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.75 | Put | | 475.00000 | 461,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Call | | 758.00000 | 788,000 | 14.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.75 | Put | | 45.00000 | 44,000 | 14.18 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Call | | 1,716.00000 | 1,748,000 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.75 | Put | | 3.00000 | 4,000 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Call | | 2,713.00000 | 2,745,000 | 23.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 1,000 | 23.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Call | | 3,713.00000 | 3,744,000 | 21.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 21.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.00 | Put | | 8,537.00000 | 8,506,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 28.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.00 | Put | | 6,537.00000 | 6,506,000 | 28.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Call | | 1.00000 | 1,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.00 | Put | | 4,538.00000 | 4,507,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Call | | 12.00000 | 14,000 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.00 | Put | | 2,549.00000 | 2,520,000 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Call | | 134.00000 | 147,000 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.00 | Put | | 671.00000 | 653,000 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Call | | 560.00000 | 589,000 | 14.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.00 | Put | | 97.00000 | 95,000 | 14.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Call | | 1,468.00000 | 1,500,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.00 | Put | | 5.00000 | 6,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Call | | 2,464.00000 | 2,495,000 | 22.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.00 | Put | | 1.00000 | 1,000 | 22.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Call | | 3,463.00000 | 3,494,000 | 22.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 22.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.20 | Put | | 8,737.00000 | 8,706,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 28.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.20 | Put | | 6,737.00000 | 6,706,000 | 28.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Call | | 1.00000 | 1,000 | 24.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.20 | Put | | 4,738.00000 | 4,707,000 | 24.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Call | | 8.00000 | 10,000 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.20 | Put | | 2,745.00000 | 2,716,000 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Call | | 103.00000 | 113,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.20 | Put | | 840.00000 | 819,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Call | | 425.00000 | 452,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.20 | Put | | 162.00000 | 158,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Call | | 1,271.00000 | 1,303,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.20 | Put | | 8.00000 | 9,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Call | | 2,264.00000 | 2,295,000 | 21.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.20 | Put | | 1.00000 | 1,000 | 21.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Call | | 3,263.00000 | 3,294,000 | 23.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 23.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 16.35 | Put | | 8,887.00000 | 8,856,000 | 31.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 29.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 14.35 | Put | | 6,887.00000 | 6,856,000 | 29.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 1,000 | 25.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 12.35 | Put | | 4,887.00000 | 4,857,000 | 25.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Call | | 7.00000 | 8,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 10.35 | Put | | 2,894.00000 | 2,864,000 | 23.04 | 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 | 8.35 | Call | | 85.00000 | 94,000 | 18.19 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.35 | Put | | 972.00000 | 950,000 | 18.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Call | | 339.00000 | 365,000 | 14.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.35 | Put | | 226.00000 | 221,000 | 14.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Call | | 1,124.00000 | 1,156,000 | 14.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 6.35 | Put | | 11.00000 | 12,000 | 14.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Call | | 2,115.00000 | 2,146,000 | 20.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 5.35 | Put | | 2.00000 | 2,000 | 20.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Call | | 3,113.00000 | 3,144,000 | 24.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 24.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Call | | 31.00000 | 35,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.30 | Put | | 1,868.00000 | 1,841,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Call | | 36.00000 | 40,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.15 | Put | | 1,723.00000 | 1,696,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Put | | 1,154.00000 | 1,131,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.55 | Call | | 67.00000 | 75,000 | 18.97 | 0.00 | 0 | 500 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Put | | 1,294.00000 | 1,269,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.70 | Call | | 57.00000 | 63,000 | 19.56 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Call | | 38.00000 | 42,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.10 | Put | | 1,675.00000 | 1,648,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Call | | 41.00000 | 46,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 9.00 | Put | | 1,578.00000 | 1,552,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.60 | Call | | 63.00000 | 71,000 | 19.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 8.60 | Put | | 1,200.00000 | 1,177,000 | 19.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.60 | Put | | 370.00000 | 358,000 | 15.26 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Option | 7.60 | Call | | 233.00000 | 252,000 | 15.26 | 0.00 | 0 | 100 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 8,371.00000 | 8,339,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 1.00000 | 1,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 6,372.00000 | 6,340,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 13.00000 | 14,000 | 26.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 4,384.00000 | 4,353,000 | 26.30 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 54.00000 | 58,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 2,425.00000 | 2,397,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 261.00000 | 278,000 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 632.00000 | 617,000 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 748.00000 | 777,000 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 119.00000 | 116,000 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Call | | 1,642.00000 | 1,675,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Put | | 13.00000 | 14,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Call | | 2,631.00000 | 2,664,000 | 20.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Put | | 2.00000 | 3,000 | 20.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Call | | 3,629.00000 | 3,662,000 | 25.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 1,000 | 25.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 150.00000 | 161,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 1,121.00000 | 1,100,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 8,421.00000 | 8,389,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 1.00000 | 1,000 | 25.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 6,422.00000 | 6,390,000 | 25.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 12.00000 | 13,000 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 4,433.00000 | 4,402,000 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 52.00000 | 56,000 | 23.01 | 0.00 | 0 | 300 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 2,473.00000 | 2,445,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 712.00000 | 741,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 133.00000 | 130,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Call | | 1,593.00000 | 1,626,000 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Put | | 14.00000 | 15,000 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Call | | 2,581.00000 | 2,614,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Put | | 2.00000 | 3,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Call | | 3,579.00000 | 3,612,000 | 25.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 1,000 | 25.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Put | | 8,471.00000 | 8,439,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Call | | 1.00000 | 1,000 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Put | | 6,472.00000 | 6,440,000 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 11.00000 | 13,000 | 26.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 4,482.00000 | 4,452,000 | 26.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Call | | 50.00000 | 54,000 | 23.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Put | | 2,521.00000 | 2,493,000 | 23.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Call | | 236.00000 | 252,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Put | | 707.00000 | 691,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 677.00000 | 706,000 | 14.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 148.00000 | 145,000 | 14.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Call | | 1,545.00000 | 1,578,000 | 16.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Put | | 16.00000 | 17,000 | 16.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Call | | 2,531.00000 | 2,564,000 | 20.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Put | | 2.00000 | 3,000 | 20.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Call | | 3,529.00000 | 3,562,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 1,000 | 25.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 8,521.00000 | 8,489,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 1.00000 | 1,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 6,522.00000 | 6,490,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 11.00000 | 12,000 | 26.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 4,532.00000 | 4,501,000 | 26.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 48.00000 | 52,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 2,569.00000 | 2,541,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 225.00000 | 241,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 746.00000 | 730,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Call | | 644.00000 | 672,000 | 14.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Put | | 165.00000 | 161,000 | 14.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Call | | 1,497.00000 | 1,529,000 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Put | | 18.00000 | 18,000 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Call | | 2,481.00000 | 2,514,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Put | | 2.00000 | 3,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Call | | 3,479.00000 | 3,512,000 | 25.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 1,000 | 25.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 248.00000 | 265,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 669.00000 | 654,000 | 16.79 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Put | | 8,571.00000 | 8,539,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Call | | 1.00000 | 1,000 | 25.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Put | | 6,572.00000 | 6,540,000 | 25.72 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Call | | 10.00000 | 11,000 | 26.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Put | | 4,581.00000 | 4,550,000 | 26.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Call | | 46.00000 | 50,000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Put | | 2,617.00000 | 2,589,000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Call | | 215.00000 | 230,000 | 17.29 | 0.00 | 0 | 4,400 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Put | | 786.00000 | 769,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Call | | 611.00000 | 639,000 | 14.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Put | | 182.00000 | 178,000 | 14.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Call | | 1,448.00000 | 1,481,000 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Put | | 19.00000 | 20,000 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Call | | 2,432.00000 | 2,465,000 | 19.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Put | | 3.00000 | 4,000 | 19.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Call | | 3,429.00000 | 3,462,000 | 24.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 1,000 | 24.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 8,621.00000 | 8,589,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 1.00000 | 1,000 | 25.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 6,622.00000 | 6,590,000 | 25.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 9.00000 | 10,000 | 26.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 4,630.00000 | 4,599,000 | 26.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 45.00000 | 49,000 | 23.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 2,666.00000 | 2,638,000 | 23.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 205.00000 | 219,000 | 17.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 826.00000 | 808,000 | 17.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Call | | 580.00000 | 607,000 | 14.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Put | | 201.00000 | 196,000 | 14.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Call | | 1,400.00000 | 1,433,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Put | | 21.00000 | 22,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Call | | 2,382.00000 | 2,415,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Put | | 3.00000 | 4,000 | 19.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Call | | 3,379.00000 | 3,412,000 | 24.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 1,000 | 24.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 8,671.00000 | 8,639,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 1.00000 | 1,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 6,672.00000 | 6,640,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 9.00000 | 10,000 | 26.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 4,680.00000 | 4,649,000 | 26.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 43.00000 | 47,000 | 23.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 2,714.00000 | 2,686,000 | 23.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 196.00000 | 209,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 867.00000 | 848,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Call | | 550.00000 | 577,000 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Put | | 221.00000 | 216,000 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Call | | 1,353.00000 | 1,385,000 | 15.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Put | | 24.00000 | 24,000 | 15.54 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Call | | 2,332.00000 | 2,365,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Put | | 3.00000 | 4,000 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Call | | 3,329.00000 | 3,362,000 | 24.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 1,000 | 24.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Put | | 8,871.00000 | 8,839,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Call | | 1.00000 | 1,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Put | | 6,872.00000 | 6,840,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Call | | 7.00000 | 8,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Put | | 4,878.00000 | 4,847,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Call | | 38.00000 | 41,000 | 24.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Put | | 2,909.00000 | 2,880,000 | 24.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Call | | 163.00000 | 175,000 | 18.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Put | | 1,034.00000 | 1,014,000 | 18.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Call | | 441.00000 | 465,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Put | | 312.00000 | 304,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Call | | 1,164.00000 | 1,196,000 | 14.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Put | | 35.00000 | 35,000 | 14.82 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Call | | 2,134.00000 | 2,167,000 | 18.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Put | | 5.00000 | 6,000 | 18.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Call | | 3,129.00000 | 3,162,000 | 23.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 1,000 | 23.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 8,821.00000 | 8,789,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 1.00000 | 1,000 | 26.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 6,822.00000 | 6,790,000 | 26.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 7.00000 | 8,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 4,828.00000 | 4,797,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 39.00000 | 43,000 | 23.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 2,860.00000 | 2,832,000 | 23.90 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 171.00000 | 183,000 | 18.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 992.00000 | 972,000 | 18.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Call | | 467.00000 | 491,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Put | | 288.00000 | 280,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Call | | 1,211.00000 | 1,243,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Put | | 32.00000 | 32,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Call | | 2,183.00000 | 2,216,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Put | | 4.00000 | 5,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Call | | 3,179.00000 | 3,212,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Put | | 0.00000 | 1,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Call | | 143.00000 | 154,000 | 18.79 | 0.00 | 0 | 117 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Put | | 1,164.00000 | 1,143,000 | 18.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Put | | 8,921.00000 | 8,889,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Call | | 1.00000 | 1,000 | 26.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Put | | 6,922.00000 | 6,890,000 | 26.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Call | | 6.00000 | 7,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Put | | 4,927.00000 | 4,896,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Call | | 37.00000 | 40,000 | 24.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Put | | 2,958.00000 | 2,929,000 | 24.13 | 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 | 8.50 | Call | | 156.00000 | 168,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Put | | 1,077.00000 | 1,057,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Call | | 417.00000 | 440,000 | 15.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Put | | 338.00000 | 329,000 | 15.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Call | | 1,117.00000 | 1,150,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Put | | 38.00000 | 39,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Call | | 2,084.00000 | 2,117,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Put | | 5.00000 | 6,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Call | | 3,080.00000 | 3,112,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Put | | 1.00000 | 1,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Call | | 187.00000 | 200,000 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Put | | 908.00000 | 889,000 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 8,271.00000 | 8,239,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 1.00000 | 1,000 | 25.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 6,272.00000 | 6,240,000 | 25.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 15.00000 | 16,000 | 26.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 4,286.00000 | 4,255,000 | 26.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 58.00000 | 62,000 | 22.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 2,329.00000 | 2,301,000 | 22.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 288.00000 | 306,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 559.00000 | 545,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Call | | 822.00000 | 853,000 | 14.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Put | | 93.00000 | 92,000 | 14.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Call | | 1,740.00000 | 1,772,000 | 16.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Put | | 11.00000 | 11,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Call | | 2,730.00000 | 2,763,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Put | | 1.00000 | 2,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Call | | 3,729.00000 | 3,762,000 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 1,000 | 26.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 8,321.00000 | 8,289,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 1.00000 | 1,000 | 25.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 6,322.00000 | 6,290,000 | 25.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 14.00000 | 15,000 | 26.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 4,335.00000 | 4,304,000 | 26.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 56.00000 | 60,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 2,377.00000 | 2,349,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 274.00000 | 292,000 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 595.00000 | 581,000 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Call | | 784.00000 | 815,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Put | | 105.00000 | 104,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Call | | 1,691.00000 | 1,724,000 | 16.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Put | | 12.00000 | 13,000 | 16.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Call | | 2,681.00000 | 2,713,000 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Put | | 2.00000 | 2,000 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Call | | 3,679.00000 | 3,712,000 | 26.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 1,000 | 26.04 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Put | | 8,721.00000 | 8,689,000 | 27.71 | 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 | Call | | 1.00000 | 1,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Put | | 6,722.00000 | 6,690,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Call | | 8.00000 | 9,000 | 26.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Put | | 4,729.00000 | 4,698,000 | 26.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Call | | 42.00000 | 45,000 | 23.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Put | | 2,763.00000 | 2,734,000 | 23.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Call | | 521.00000 | 547,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Put | | 242.00000 | 236,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Call | | 1,305.00000 | 1,338,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Put | | 26.00000 | 27,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Call | | 2,283.00000 | 2,315,000 | 19.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Put | | 4.00000 | 4,000 | 19.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Call | | 3,279.00000 | 3,312,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 1,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Put | | 8,771.00000 | 8,739,000 | 27.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Call | | 1.00000 | 1,000 | 25.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Put | | 6,772.00000 | 6,740,000 | 25.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Call | | 8.00000 | 9,000 | 25.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Put | | 4,779.00000 | 4,748,000 | 25.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Call | | 40.00000 | 44,000 | 23.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Put | | 2,811.00000 | 2,783,000 | 23.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Call | | 178.00000 | 191,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Put | | 949.00000 | 930,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Call | | 493.00000 | 519,000 | 15.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Put | | 264.00000 | 258,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Call | | 1,258.00000 | 1,290,000 | 15.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Put | | 29.00000 | 29,000 | 15.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Call | | 2,233.00000 | 2,266,000 | 19.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Put | | 4.00000 | 5,000 | 19.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Call | | 3,229.00000 | 3,262,000 | 23.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 1,000 | 23.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Call | | 1.00000 | 1,000 | 26.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Put | | 7,472.00000 | 7,440,000 | 26.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Call | | 3.00000 | 3,000 | 25.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Put | | 5,474.00000 | 5,442,000 | 25.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Call | | 26.00000 | 29,000 | 25.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Put | | 3,497.00000 | 3,468,000 | 25.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Call | | 101.00000 | 108,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Put | | 1,572.00000 | 1,547,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Call | | 4,529.00000 | 4,562,000 | 27.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Put | | 0.00000 | 1,000 | 27.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 1,618.00000 | 1,594,000 | 20.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 97.00000 | 105,000 | 20.45 | 0.00 | 0 | 330 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Call | | 74.00000 | 80,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Put | | 1,995.00000 | 1,969,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 91.00000 | 98,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 1,712.00000 | 1,687,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 72.00000 | 78,000 | 21.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 2,043.00000 | 2,017,000 | 21.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Call | | 303.00000 | 322,000 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Put | | 524.00000 | 511,000 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 375.00000 | 390,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 683.00000 | 662,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 356.00000 | 371,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 714.00000 | 693,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 394.00000 | 409,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 652.00000 | 631,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,055.00000 | 1,030,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 247.00000 | 258,000 | 18.00 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 2,894.00000 | 2,862,000 | 24.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 86.00000 | 90,000 | 24.00 | 0.00 | 0 | 30,000 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 275,938 |
| Total \$ / R | | | | | | | | | | 103,608,451.80 | 14,046 | 564,996 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.24420 | 11.16470 | | | 314,837.60 | 28 | 31,386 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.41810 | 11.33720 | | | 0.00 | 0 | 2,795 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.59180 | 11.50820 | | | 0.00 | 0 | 58 |
| Total £ / R Future | | | | | | | | | | 314,837.60 | 28 | 34,239 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.05 | Put | | 10,885.00000 | 10,806,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.05 | Put | | 8,885.00000 | 8,806,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.35 | Put | | 11,185.00000 | 11,106,000 | 36.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.35 | Put | | 9,185.00000 | 9,106,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.85 | Put | | 10,685.00000 | 10,606,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 8,685.00000 | 8,606,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 32.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 6,685.00000 | 6,606,000 | 32.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 26.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 4,685.00000 | 4,606,000 | 26.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.70 | Put | | 10,535.00000 | 10,456,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 8,535.00000 | 8,456,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 31.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 6,535.00000 | 6,456,000 | 31.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 1,000 | 25.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 4,535.00000 | 4,457,000 | 25.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.60 | Put | | 10,435.00000 | 10,356,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 8,435.00000 | 8,356,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 7.00000 | 10,000 | 22.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 2,442.00000 | 2,366,000 | 22.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 28.00000 | 35,000 | 18.98 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 1,463.00000 | 1,391,000 | 18.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 623.00000 | 694,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 58.00000 | 50,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 1,569.00000 | 1,648,000 | 16.95 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 4.00000 | 4,000 | 16.95 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.40 | Put | | 10,235.00000 | 10,156,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 8,235.00000 | 8,156,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.45 | Put | | 10,285.00000 | 10,206,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 8,285.00000 | 8,206,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Call | | 34.00000 | 43,000 | 18.36 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.45 | Put | | 1,319.00000 | 1,249,000 | 18.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 152.00000 | 186,000 | 14.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 437.00000 | 392,000 | 14.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 751.00000 | 824,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 36.00000 | 30,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 1,718.00000 | 1,797,000 | 17.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 3.00000 | 3,000 | 17.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.90 | Put | | 10,735.00000 | 10,656,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 32.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 6,735.00000 | 6,656,000 | 32.15 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 4,735.00000 | 4,656,000 | 26.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.10 | Put | | 10,935.00000 | 10,856,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.10 | Put | | 8,935.00000 | 8,856,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Call | | 0.00000 | 0,000 | 32.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.10 | Put | | 6,935.00000 | 6,856,000 | 32.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.25 | Put | | 11,085.00000 | 11,006,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.25 | Put | | 9,085.00000 | 9,006,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Call | | 44.00000 | 56,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.25 | Put | | 1,129.00000 | 1,062,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Call | | 212.00000 | 256,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.25 | Put | | 297.00000 | 262,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Call | | 933.00000 | 1,008,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.25 | Put | | 18.00000 | 14,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.30 | Put | | 11,135.00000 | 11,056,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.30 | Put | | 9,135.00000 | 9,056,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 195.00000 | 237,000 | 13.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 330.00000 | 293,000 | 13.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 886.00000 | 961,000 | 13.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 21.00000 | 17,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.20 | Put | | 11,035.00000 | 10,956,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.20 | Put | | 9,035.00000 | 8,956,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Call | | 3.00000 | 4,000 | 22.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.20 | Put | | 3,038.00000 | 2,960,000 | 22.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 14.00000 | 18,000 | 21.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 2,049.00000 | 1,974,000 | 21.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Call | | 48.00000 | 60,000 | 17.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.20 | Put | | 1,083.00000 | 1,016,000 | 17.35 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 230.00000 | 281,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 265.00000 | 237,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Call | | 980.00000 | 1,057,000 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.20 | Put | | 15.00000 | 13,000 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.15 | Put | | 10,985.00000 | 10,906,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 32.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 6,985.00000 | 6,906,000 | 32.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 27.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 4,985.00000 | 4,906,000 | 27.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 22.00 | Put | | 10,835.00000 | 10,756,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 8,835.00000 | 8,756,000 | 36.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.95 | Put | | 10,785.00000 | 10,706,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 8,785.00000 | 8,706,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 32.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 6,785.00000 | 6,706,000 | 32.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 26.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 4,785.00000 | 4,706,000 | 26.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.80 | Put | | 10,635.00000 | 10,556,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 8,635.00000 | 8,556,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 31.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 6,635.00000 | 6,556,000 | 31.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 26.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 4,635.00000 | 4,556,000 | 26.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 86.00000 | 108,000 | 15.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 721.00000 | 664,000 | 15.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 468.00000 | 535,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 103.00000 | 91,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 1,371.00000 | 1,450,000 | 15.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 6.00000 | 6,000 | 15.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.75 | Put | | 10,585.00000 | 10,506,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 8,585.00000 | 8,506,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.65 | Put | | 10,485.00000 | 10,406,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.65 | Put | | 8,485.00000 | 8,406,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Call | | 7.00000 | 9,000 | 22.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.65 | Put | | 2,492.00000 | 2,415,000 | 22.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Call | | 109.00000 | 136,000 | 15.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.65 | Put | | 594.00000 | 542,000 | 15.11 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Call | | 583.00000 | 653,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.65 | Put | | 68.00000 | 59,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.55 | Put | | 10,385.00000 | 10,306,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 8,385.00000 | 8,306,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Call | | 0.00000 | 0,000 | 32.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.05 | Put | | 6,885.00000 | 6,806,000 | 32.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Call | | 0.00000 | 0,000 | 29.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.05 | Put | | 5,885.00000 | 5,806,000 | 29.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 26.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.05 | Put | | 4,885.00000 | 4,806,000 | 26.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Call | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.05 | Put | | 3,886.00000 | 3,807,000 | 24.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 8.00000 | 11,000 | 22.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 2,393.00000 | 2,317,000 | 22.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 30.00000 | 38,000 | 18.77 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 1,415.00000 | 1,344,000 | 18.77 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 129.00000 | 159,000 | 14.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 514.00000 | 465,000 | 14.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 665.00000 | 737,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 50.00000 | 43,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 1,618.00000 | 1,698,000 | 17.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 3.00000 | 4,000 | 17.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Call | | 2.00000 | 3,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.25 | Put | | 3,087.00000 | 3,009,000 | 23.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.60 | Put | | 7,435.00000 | 7,356,000 | 34.37 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Call | | 0.00000 | 0,000 | 28.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.60 | Put | | 5,435.00000 | 5,356,000 | 28.27 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 1,000 | 25.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 4,435.00000 | 4,357,000 | 25.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 55.00000 | 69,000 | 16.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 990.00000 | 925,000 | 16.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Call | | 277.00000 | 336,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.10 | Put | | 212.00000 | 192,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Call | | 0.00000 | 0,000 | 34.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.50 | Put | | 7,335.00000 | 7,256,000 | 34.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Call | | 18.00000 | 22,000 | 20.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.00 | Put | | 1,853.00000 | 1,778,000 | 20.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 63.00000 | 80,000 | 16.53 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 898.00000 | 836,000 | 16.53 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 334.00000 | 396,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 169.00000 | 152,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 1,174.00000 | 1,253,000 | 14.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 9.00000 | 9,000 | 14.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Call | | 0.00000 | 0,000 | 33.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.20 | Put | | 7,035.00000 | 6,956,000 | 33.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Call | | 0.00000 | 0,000 | 29.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.20 | Put | | 6,035.00000 | 5,956,000 | 29.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 27.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.20 | Put | | 5,035.00000 | 4,956,000 | 27.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Call | | 1.00000 | 1,000 | 24.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Put | | 4,036.00000 | 3,957,000 | 24.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 6.00000 | 8,000 | 22.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 2,541.00000 | 2,464,000 | 22.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Call | | 25.00000 | 31,000 | 19.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.70 | Put | | 1,560.00000 | 1,487,000 | 19.38 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 101.00000 | 126,000 | 15.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 636.00000 | 582,000 | 15.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 543.00000 | 613,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 78.00000 | 69,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 1,469.00000 | 1,549,000 | 16.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 4.00000 | 5,000 | 16.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 80.00000 | 100,000 | 15.92 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 765.00000 | 706,000 | 15.92 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 432.00000 | 498,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 117.00000 | 104,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 1,321.00000 | 1,400,000 | 15.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 6.00000 | 6,000 | 15.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Call | | 0.00000 | 0,000 | 31.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.65 | Put | | 6,485.00000 | 6,406,000 | 31.36 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Call | | 0.00000 | 0,000 | 28.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.65 | Put | | 5,485.00000 | 5,406,000 | 28.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Call | | 15.00000 | 19,000 | 21.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.15 | Put | | 2,000.00000 | 1,925,000 | 21.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 51.00000 | 64,000 | 17.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 1,036.00000 | 970,000 | 17.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 1,027.00000 | 1,106,000 | 13.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 12.00000 | 12,000 | 13.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Call | | 0.00000 | 0,000 | 34.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.55 | Put | | 7,385.00000 | 7,306,000 | 34.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 28.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.55 | Put | | 5,385.00000 | 5,306,000 | 28.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 1,000 | 25.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 4,385.00000 | 4,307,000 | 25.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Call | | 3.00000 | 5,000 | 22.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.05 | Put | | 2,888.00000 | 2,811,000 | 22.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Call | | 17.00000 | 21,000 | 20.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.05 | Put | | 1,902.00000 | 1,827,000 | 20.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Call | | 59.00000 | 74,000 | 16.74 | 0.00 | 0 | 28 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.05 | Put | | 944.00000 | 880,000 | 16.74 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Call | | 305.00000 | 365,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.05 | Put | | 190.00000 | 171,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Call | | 1,124.00000 | 1,204,000 | 14.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.05 | Put | | 9.00000 | 10,000 | 14.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Call | | 0.00000 | 0,000 | 33.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.45 | Put | | 7,285.00000 | 7,206,000 | 33.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 30.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 6,285.00000 | 6,206,000 | 30.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 27.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.45 | Put | | 5,285.00000 | 5,206,000 | 27.85 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 1,000 | 25.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 4,285.00000 | 4,207,000 | 25.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Call | | 19.00000 | 24,000 | 20.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Put | | 1,804.00000 | 1,730,000 | 20.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 68.00000 | 86,000 | 16.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 853.00000 | 792,000 | 16.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 366.00000 | 429,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 151.00000 | 135,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 1,223.00000 | 1,302,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 8.00000 | 8,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 20.00000 | 25,000 | 20.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 1,755.00000 | 1,681,000 | 20.20 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 74.00000 | 93,000 | 16.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 809.00000 | 749,000 | 16.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 1,272.00000 | 1,351,000 | 15.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 7.00000 | 7,000 | 15.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Call | | 0.00000 | 0,000 | 33.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.25 | Put | | 7,085.00000 | 7,006,000 | 33.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Call | | 0.00000 | 0,000 | 30.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.25 | Put | | 6,085.00000 | 6,006,000 | 30.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 27.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.25 | Put | | 5,085.00000 | 5,006,000 | 27.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Call | | 1.00000 | 1,000 | 24.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.25 | Put | | 4,086.00000 | 4,007,000 | 24.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Call | | 24.00000 | 30,000 | 19.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 1,609.00000 | 1,536,000 | 19.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 93.00000 | 116,000 | 15.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 678.00000 | 622,000 | 15.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 505.00000 | 573,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 90.00000 | 79,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 1,420.00000 | 1,499,000 | 16.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 5.00000 | 5,000 | 16.14 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 6.00000 | 8,000 | 22.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 2,591.00000 | 2,514,000 | 22.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 32.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 6,835.00000 | 6,756,000 | 32.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Call | | 0.00000 | 0,000 | 29.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.00 | Put | | 5,835.00000 | 5,756,000 | 29.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 26.59 | 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 | 16.00 | Put | | 4,835.00000 | 4,756,000 | 26.59 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Call | | 1.00000 | 1,000 | 24.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.00 | Put | | 3,836.00000 | 3,757,000 | 24.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 9.00000 | 12,000 | 21.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 2,294.00000 | 2,218,000 | 21.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 31.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 6,585.00000 | 6,506,000 | 31.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Call | | 0.00000 | 0,000 | 28.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.75 | Put | | 5,585.00000 | 5,506,000 | 28.70 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 25.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 4,585.00000 | 4,506,000 | 25.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Call | | 1.00000 | 2,000 | 23.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.75 | Put | | 3,586.00000 | 3,508,000 | 23.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Call | | 13.00000 | 17,000 | 21.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.25 | Put | | 2,098.00000 | 2,023,000 | 21.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 31.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 6,385.00000 | 6,306,000 | 31.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 179.00000 | 219,000 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 364.00000 | 325,000 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 840.00000 | 915,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 25.00000 | 21,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 1,817.00000 | 1,897,000 | 18.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 2.00000 | 3,000 | 18.29 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 30.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 6,235.00000 | 6,156,000 | 30.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.40 | Put | | 5,235.00000 | 5,156,000 | 27.71 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Call | | 2.00000 | 3,000 | 23.26 | 0.00 | 0 | 8,032 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.40 | Put | | 3,237.00000 | 3,159,000 | 23.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 165.00000 | 202,000 | 14.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 400.00000 | 358,000 | 14.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 795.00000 | 869,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 30.00000 | 25,000 | 13.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 27.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.50 | Put | | 5,335.00000 | 5,256,000 | 27.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 1,000 | 25.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 4,335.00000 | 4,257,000 | 25.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Call | | 2.00000 | 2,000 | 23.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.50 | Put | | 3,337.00000 | 3,258,000 | 23.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 9.00000 | 11,000 | 21.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 2,344.00000 | 2,267,000 | 21.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Call | | 32.00000 | 40,000 | 18.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.50 | Put | | 1,367.00000 | 1,296,000 | 18.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 140.00000 | 172,000 | 14.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 475.00000 | 428,000 | 14.50 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 707.00000 | 780,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 42.00000 | 36,000 | 13.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 1,668.00000 | 1,747,000 | 17.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 3.00000 | 3,000 | 17.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 8,735.00000 | 8,656,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Call | | 0.00000 | 0,000 | 33.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.40 | Put | | 7,235.00000 | 7,156,000 | 33.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Call | | 0.00000 | 0,000 | 29.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.90 | Put | | 5,735.00000 | 5,656,000 | 29.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 1.00000 | 1,000 | 24.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 4,236.00000 | 4,157,000 | 24.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 4.00000 | 6,000 | 22.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 2,739.00000 | 2,662,000 | 22.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Call | | 36.00000 | 46,000 | 18.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.40 | Put | | 1,271.00000 | 1,202,000 | 18.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 398.00000 | 463,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 133.00000 | 119,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 1,767.00000 | 1,847,000 | 18.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 2.00000 | 3,000 | 18.02 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 3,265.00000 | 3,344,000 | 21.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 0.00000 | 0,000 | 21.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 4.00000 | 5,000 | 22.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 2,839.00000 | 2,761,000 | 22.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 8,985.00000 | 8,906,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Call | | 0.00000 | 0,000 | 34.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.65 | Put | | 7,485.00000 | 7,406,000 | 34.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Call | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.15 | Put | | 5,985.00000 | 5,906,000 | 29.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Call | | 0.00000 | 1,000 | 25.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.65 | Put | | 4,485.00000 | 4,407,000 | 25.60 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 3.00000 | 4,000 | 22.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 2,988.00000 | 2,910,000 | 22.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Call | | 27.00000 | 33,000 | 19.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.65 | Put | | 1,512.00000 | 1,439,000 | 19.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 251.00000 | 308,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 236.00000 | 214,000 | 13.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Call | | 1,519.00000 | 1,599,000 | 16.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.65 | Put | | 4.00000 | 5,000 | 16.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 3,015.00000 | 3,094,000 | 22.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 0.00000 | 0,000 | 22.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.60 | Put | | 9,435.00000 | 9,356,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Call | | 0.00000 | 0,000 | 35.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.10 | Put | | 7,935.00000 | 7,856,000 | 35.94 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 31.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 6,435.00000 | 6,356,000 | 31.21 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 26.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.10 | Put | | 4,935.00000 | 4,856,000 | 26.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 1.00000 | 2,000 | 23.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 3,436.00000 | 3,358,000 | 23.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Call | | 16.00000 | 20,000 | 21.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.10 | Put | | 1,951.00000 | 1,876,000 | 21.01 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 119.00000 | 147,000 | 14.91 | 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 | 11.60 | Put | | 554.00000 | 503,000 | 14.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Call | | 1,076.00000 | 1,155,000 | 14.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 10.10 | Put | | 11.00000 | 11,000 | 14.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 2,565.00000 | 2,645,000 | 21.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 0.00000 | 1,000 | 21.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Call | | 0.00000 | 0,000 | 33.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.30 | Put | | 7,135.00000 | 7,056,000 | 33.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 30.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 6,135.00000 | 6,056,000 | 30.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 27.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.30 | Put | | 5,135.00000 | 5,056,000 | 27.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 1.00000 | 1,000 | 24.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 4,136.00000 | 4,057,000 | 24.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Call | | 2.00000 | 3,000 | 23.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.30 | Put | | 3,137.00000 | 3,059,000 | 23.12 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 5.00000 | 7,000 | 22.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 2,640.00000 | 2,563,000 | 22.41 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 12.00000 | 16,000 | 21.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 2,147.00000 | 2,072,000 | 21.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Call | | 22.00000 | 28,000 | 19.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.80 | Put | | 1,657.00000 | 1,584,000 | 19.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Call | | 41.00000 | 52,000 | 17.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.30 | Put | | 1,176.00000 | 1,108,000 | 17.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Call | | 3.00000 | 4,000 | 22.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.10 | Put | | 2,938.00000 | 2,860,000 | 22.84 | 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 | 18.35 | Call | | 0.00000 | 0,000 | 33.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.35 | Put | | 7,185.00000 | 7,106,000 | 33.58 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 30.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 6,185.00000 | 6,106,000 | 30.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 27.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.35 | Put | | 5,185.00000 | 5,106,000 | 27.57 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 1.00000 | 1,000 | 24.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 4,186.00000 | 4,107,000 | 24.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 5.00000 | 6,000 | 22.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 2,690.00000 | 2,612,000 | 22.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 11.00000 | 15,000 | 21.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Put | | 2,196.00000 | 2,121,000 | 21.76 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Call | | 21.00000 | 26,000 | 19.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.85 | Put | | 1,706.00000 | 1,632,000 | 19.99 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Call | | 39.00000 | 49,000 | 17.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 12.35 | Put | | 1,224.00000 | 1,155,000 | 17.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 4.00000 | 6,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 2,789.00000 | 2,712,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 30.89 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 6,335.00000 | 6,256,000 | 30.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 10.00000 | 14,000 | 21.84 | 0.00 | 0 | 11,194 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 2,245.00000 | 2,170,000 | 21.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Call | | 2.00000 | 3,000 | 23.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.35 | Put | | 3,187.00000 | 3,109,000 | 23.19 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.80 | Put | | 9,635.00000 | 9,556,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Call | | 0.00000 | 0,000 | 35.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.80 | Put | | 7,635.00000 | 7,556,000 | 35.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Call | | 0.00000 | 0,000 | 28.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.80 | Put | | 5,635.00000 | 5,556,000 | 28.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Call | | 1.00000 | 1,000 | 23.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.80 | Put | | 3,636.00000 | 3,557,000 | 23.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 2,365.00000 | 2,445,000 | 20.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 0.00000 | 1,000 | 20.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.70 | Put | | 9,535.00000 | 9,456,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Call | | 0.00000 | 0,000 | 34.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.70 | Put | | 7,535.00000 | 7,456,000 | 34.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Call | | 0.00000 | 0,000 | 28.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.70 | Put | | 5,535.00000 | 5,456,000 | 28.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Call | | 1.00000 | 2,000 | 23.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.70 | Put | | 3,536.00000 | 3,458,000 | 23.69 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 2,465.00000 | 2,545,000 | 21.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 0.00000 | 1,000 | 21.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.75 | Put | | 9,585.00000 | 9,506,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Call | | 0.00000 | 0,000 | 34.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.75 | Put | | 7,585.00000 | 7,506,000 | 34.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 2,415.00000 | 2,495,000 | 20.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 0.00000 | 1,000 | 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 | 21.00 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.00 | Put | | 9,835.00000 | 9,756,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Call | | 0.00000 | 0,000 | 35.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.00 | Put | | 7,835.00000 | 7,756,000 | 35.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 2,166.00000 | 2,245,000 | 19.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 1.00000 | 1,000 | 19.84 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.10 | Put | | 9,935.00000 | 9,856,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Call | | 0.00000 | 0,000 | 29.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 17.10 | Put | | 5,935.00000 | 5,856,000 | 29.68 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Call | | 1.00000 | 1,000 | 24.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.10 | Put | | 3,936.00000 | 3,857,000 | 24.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Call | | 2,066.00000 | 2,146,000 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.10 | Put | | 1.00000 | 2,000 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.05 | Put | | 9,885.00000 | 9,806,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Call | | 0.00000 | 0,000 | 35.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.05 | Put | | 7,885.00000 | 7,806,000 | 35.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Call | | 2,116.00000 | 2,196,000 | 19.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.05 | Put | | 1.00000 | 2,000 | 19.64 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.15 | Put | | 9,985.00000 | 9,906,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Call | | 0.00000 | 0,000 | 36.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.15 | Put | | 7,985.00000 | 7,906,000 | 36.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Call | | 1.00000 | 1,000 | 24.34 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 15.15 | Put | | 3,986.00000 | 3,907,000 | 24.34 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 2,016.00000 | 2,096,000 | 19.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 1.00000 | 2,000 | 19.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.30 | Put | | 10,135.00000 | 10,056,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 8,135.00000 | 8,056,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 1,867.00000 | 1,946,000 | 18.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 2.00000 | 2,000 | 18.56 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.35 | Put | | 10,185.00000 | 10,106,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 8,185.00000 | 8,106,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.25 | Put | | 10,085.00000 | 10,006,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.25 | Put | | 8,085.00000 | 8,006,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Call | | 1,917.00000 | 1,996,000 | 18.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.25 | Put | | 2.00000 | 2,000 | 18.83 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.55 | Put | | 9,385.00000 | 9,306,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 2.00000 | 2,000 | 23.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 3,387.00000 | 3,308,000 | 23.48 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 2,615.00000 | 2,695,000 | 21.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 0.00000 | 1,000 | 21.65 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 1,967.00000 | 2,046,000 | 19.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 2.00000 | 2,000 | 19.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Call | | 2,965.00000 | 3,044,000 | 22.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.20 | Put | | 0.00000 | 0,000 | 22.65 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Call | | 3,115.00000 | 3,194,000 | 22.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.05 | Put | | 0.00000 | 0,000 | 22.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Call | | 2,915.00000 | 2,994,000 | 22.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.25 | Put | | 0.00000 | 0,000 | 22.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.85 | Put | | 9,685.00000 | 9,606,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Call | | 0.00000 | 0,000 | 35.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.85 | Put | | 7,685.00000 | 7,606,000 | 35.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Call | | 0.00000 | 0,000 | 28.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.85 | Put | | 5,685.00000 | 5,606,000 | 28.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Call | | 1.00000 | 1,000 | 23.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.85 | Put | | 3,686.00000 | 3,607,000 | 23.91 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 2,315.00000 | 2,395,000 | 20.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 0.00000 | 1,000 | 20.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.65 | Put | | 9,485.00000 | 9,406,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Call | | 1.00000 | 2,000 | 23.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.65 | Put | | 3,486.00000 | 3,408,000 | 23.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Call | | 2,515.00000 | 2,595,000 | 21.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.65 | Put | | 0.00000 | 1,000 | 21.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 2,815.00000 | 2,894,000 | 22.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 0.00000 | 0,000 | 22.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.40 | Put | | 9,235.00000 | 9,156,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 2,765.00000 | 2,844,000 | 22.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 0.00000 | 0,000 | 22.25 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.90 | Put | | 9,735.00000 | 9,656,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Call | | 0.00000 | 0,000 | 35.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.90 | Put | | 7,735.00000 | 7,656,000 | 35.31 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 1.00000 | 1,000 | 23.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 3,736.00000 | 3,657,000 | 23.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 2,266.00000 | 2,345,000 | 20.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 1.00000 | 1,000 | 20.24 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.50 | Put | | 10,335.00000 | 10,256,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 8,335.00000 | 8,256,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 20.95 | Put | | 9,785.00000 | 9,706,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Call | | 0.00000 | 0,000 | 35.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 18.95 | Put | | 7,785.00000 | 7,706,000 | 35.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Call | | 0.00000 | 0,000 | 29.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 16.95 | Put | | 5,785.00000 | 5,706,000 | 29.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Call | | 1.00000 | 1,000 | 24.05 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 14.95 | Put | | 3,786.00000 | 3,707,000 | 24.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 2,216.00000 | 2,295,000 | 20.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 1.00000 | 1,000 | 20.04 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 21.20 | Put | | 10,035.00000 | 9,956,000 | 36.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Call | | 0.00000 | 0,000 | 36.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/06/2010 | Foreign Exchange Option | 19.20 | Put | | 8,035.00000 | 7,956,000 | 36.26 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.80 | Call | | 134.00000 | 127,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.80 | Put | | 1,597.00000 | 1,509,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.70 | Call | | 129.00000 | 143,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.70 | Put | | 1,492.00000 | 1,425,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.75 | Call | | 121.00000 | 135,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 13/09/2010 | Foreign Exchange Option | 12.75 | Put | | 1,534.00000 | 1,467,000 | 18.00 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 38,480 |
| Total £ / R | | | | | | | | | | 314,837.60 | 28 | 72,719 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.07920 | 0.07850 | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Future | | | 0.08060 | 0.07980 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 1,364 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Call | | 204.00000 | 220,000 | 19.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.08 | Put | | 354.00000 | 300,000 | 19.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Call | | 32.00000 | 32,000 | 22.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.09 | Put | | 1,182.00000 | 1,112,000 | 22.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Call | | 868.00000 | 933,000 | 18.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Option | 0.07 | Put | | 18.00000 | 13,000 | 18.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/09/2010 | Foreign Exchange Option | 0.08 | Call | | 353.00000 | 366,000 | 22.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| ¥ / R | On | 13/09/2010 | Foreign Exchange Option | 0.08 | Put | | 663.00000 | 596,000 | 22.00 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 1,364 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 9.85590 | 9.80580 | | | 236,541.60 | 24 | 27,195 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 10.01180 | 9.96070 | | | 0.00 | 0 | 4,790 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 10.16700 | 10.11310 | | | 0.00 | 0 | 2,008 |
| Total € / R Future | | | | | | | | | | 236,541.60 | 24 | 33,993 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Call | | 1.00000 | 1,000 | 18.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.10 | Put | | 2,295.00000 | 2,245,000 | 18.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Call | | 1.00000 | 2,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.90 | Put | | 2,095.00000 | 2,046,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Call | | 1.00000 | 1,000 | 17.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.00 | Put | | 2,195.00000 | 2,145,000 | 17.92 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.30 | Put | | 9,494.00000 | 9,444,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Call | | 0.00000 | 0,000 | 30.99 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.30 | Put | | 7,494.00000 | 7,444,000 | 30.99 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Call | | 0.00000 | 0,000 | 27.89 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.30 | Put | | 5,494.00000 | 5,444,000 | 27.89 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Call | | 0.00000 | 0,000 | 22.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.30 | Put | | 3,494.00000 | 3,444,000 | 22.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Call | | 4.00000 | 6,000 | 15.84 | 0.00 | 0 | 25 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.30 | Put | | 1,498.00000 | 1,450,000 | 15.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Call | | 54.00000 | 68,000 | 12.95 | 0.00 | 0 | 20 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.30 | Put | | 548.00000 | 512,000 | 12.95 | 0.00 | 0 | 271 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Call | | 545.00000 | 592,000 | 12.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.30 | Put | | 39.00000 | 36,000 | 12.50 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Call | | 1,507.00000 | 1,557,000 | 16.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.30 | Put | | 1.00000 | 1,000 | 16.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Call | | 2,506.00000 | 2,556,000 | 19.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 19.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.60 | Put | | 9,794.00000 | 9,744,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Call | | 0.00000 | 0,000 | 31.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.60 | Put | | 7,794.00000 | 7,744,000 | 31.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Call | | 0.00000 | 0,000 | 28.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.60 | Put | | 5,794.00000 | 5,744,000 | 28.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Call | | 0.00000 | 0,000 | 23.10 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.60 | Put | | 3,794.00000 | 3,744,000 | 23.10 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Call | | 2.00000 | 3,000 | 16.71 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.60 | Put | | 1,796.00000 | 1,747,000 | 16.71 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 25.00000 | 32,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 819.00000 | 776,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Call | | 311.00000 | 353,000 | 12.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.60 | Put | | 105.00000 | 97,000 | 12.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1,209.00000 | 1,259,000 | 14.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 3.00000 | 3,000 | 14.56 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Call | | 2,206.00000 | 2,256,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.60 | Put | | 0.00000 | 0,000 | 19.00 | 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 | 19.70 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.70 | Put | | 9,894.00000 | 9,844,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Call | | 0.00000 | 0,000 | 31.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.70 | Put | | 7,894.00000 | 7,844,000 | 31.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Call | | 0.00000 | 0,000 | 28.99 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.70 | Put | | 5,894.00000 | 5,844,000 | 28.99 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Call | | 0.00000 | 0,000 | 23.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.70 | Put | | 3,894.00000 | 3,844,000 | 23.43 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Call | | 2.00000 | 2,000 | 17.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.70 | Put | | 1,896.00000 | 1,846,000 | 17.00 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Call | | 19.00000 | 25,000 | 14.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.70 | Put | | 913.00000 | 869,000 | 14.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Call | | 246.00000 | 286,000 | 11.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.70 | Put | | 140.00000 | 130,000 | 11.88 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Call | | 1,110.00000 | 1,160,000 | 14.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.70 | Put | | 4.00000 | 4,000 | 14.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Call | | 2,106.00000 | 2,156,000 | 18.86 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.70 | Put | | 0.00000 | 0,000 | 18.86 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.35 | Put | | 9,544.00000 | 9,494,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Call | | 0.00000 | 0,000 | 31.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.35 | Put | | 7,544.00000 | 7,494,000 | 31.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Call | | 0.00000 | 0,000 | 28.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.35 | Put | | 5,544.00000 | 5,494,000 | 28.03 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.35 | Call | | 0.00000 | 0,000 | 22.29 | 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 | 13.35 | Put | | 3,544.00000 | 3,494,000 | 22.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Call | | 4.00000 | 5,000 | 15.99 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.35 | Put | | 1,548.00000 | 1,499,000 | 15.99 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Call | | 47.00000 | 60,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.35 | Put | | 591.00000 | 554,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Call | | 503.00000 | 549,000 | 12.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.35 | Put | | 47.00000 | 43,000 | 12.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Call | | 1,457.00000 | 1,507,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.35 | Put | | 1.00000 | 1,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Call | | 2,456.00000 | 2,506,000 | 19.33 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.35 | Put | | 0.00000 | 0,000 | 19.33 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.40 | Put | | 9,594.00000 | 9,544,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Call | | 0.00000 | 0,000 | 31.10 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.40 | Put | | 7,594.00000 | 7,544,000 | 31.10 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Call | | 0.00000 | 0,000 | 28.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.40 | Put | | 5,594.00000 | 5,544,000 | 28.17 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Call | | 0.00000 | 0,000 | 22.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.40 | Put | | 3,594.00000 | 3,544,000 | 22.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Call | | 4.00000 | 5,000 | 16.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.40 | Put | | 1,598.00000 | 1,549,000 | 16.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Call | | 41.00000 | 53,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.40 | Put | | 635.00000 | 597,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Call | | 462.00000 | 507,000 | 12.34 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.40 | Put | | 56.00000 | 51,000 | 12.34 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Call | | 1,407.00000 | 1,458,000 | 15.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.40 | Put | | 1.00000 | 2,000 | 15.65 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Call | | 2,406.00000 | 2,456,000 | 19.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.40 | Put | | 0.00000 | 0,000 | 19.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.55 | Put | | 9,744.00000 | 9,694,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Call | | 0.00000 | 0,000 | 31.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.55 | Put | | 7,744.00000 | 7,694,000 | 31.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Call | | 0.00000 | 0,000 | 28.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.55 | Put | | 5,744.00000 | 5,694,000 | 28.58 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Call | | 0.00000 | 0,000 | 22.94 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.55 | Put | | 3,744.00000 | 3,694,000 | 22.94 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Call | | 3.00000 | 3,000 | 16.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.55 | Put | | 1,747.00000 | 1,697,000 | 16.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 28.00000 | 36,000 | 13.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 772.00000 | 730,000 | 13.67 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Call | | 346.00000 | 390,000 | 12.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.55 | Put | | 90.00000 | 84,000 | 12.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 1,258.00000 | 1,308,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 2.00000 | 2,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Call | | 2,256.00000 | 2,306,000 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.55 | Put | | 0.00000 | 0,000 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.45 | Put | | 9,644.00000 | 9,594,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Call | | 0.00000 | 0,000 | 31.15 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.45 | Put | | 7,644.00000 | 7,594,000 | 31.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Call | | 0.00000 | 0,000 | 28.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.45 | Put | | 5,644.00000 | 5,594,000 | 28.30 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Call | | 0.00000 | 0,000 | 22.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.45 | Put | | 3,644.00000 | 3,594,000 | 22.62 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Call | | 3.00000 | 4,000 | 16.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.45 | Put | | 1,647.00000 | 1,598,000 | 16.28 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Call | | 36.00000 | 47,000 | 13.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.45 | Put | | 680.00000 | 641,000 | 13.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Call | | 422.00000 | 467,000 | 12.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.45 | Put | | 66.00000 | 61,000 | 12.26 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Call | | 1,358.00000 | 1,408,000 | 15.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.45 | Put | | 2.00000 | 2,000 | 15.38 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Call | | 2,356.00000 | 2,406,000 | 19.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 0,000 | 19.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.50 | Put | | 9,694.00000 | 9,644,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Call | | 0.00000 | 0,000 | 31.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.50 | Put | | 7,694.00000 | 7,644,000 | 31.21 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Call | | 0.00000 | 0,000 | 28.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.50 | Put | | 5,694.00000 | 5,644,000 | 28.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Call | | 0.00000 | 0,000 | 22.78 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.50 | Put | | 3,694.00000 | 3,644,000 | 22.78 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Call | | 3.00000 | 4,000 | 16.42 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.50 | Put | | 1,697.00000 | 1,648,000 | 16.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Call | | 32.00000 | 41,000 | 13.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.50 | Put | | 726.00000 | 685,000 | 13.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Call | | 383.00000 | 428,000 | 12.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.50 | Put | | 77.00000 | 72,000 | 12.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Call | | 1,308.00000 | 1,358,000 | 15.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.50 | Put | | 2.00000 | 2,000 | 15.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Call | | 2,306.00000 | 2,356,000 | 19.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.50 | Put | | 0.00000 | 0,000 | 19.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.85 | Put | | 10,044.00000 | 9,994,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.85 | Put | | 8,044.00000 | 7,994,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 29.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.85 | Put | | 6,044.00000 | 5,994,000 | 29.40 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 23.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.85 | Put | | 4,044.00000 | 3,994,000 | 23.91 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Call | | 1.00000 | 2,000 | 17.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.85 | Put | | 2,045.00000 | 1,996,000 | 17.44 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Call | | 13.00000 | 17,000 | 14.54 | 0.00 | 0 | 29 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.85 | Put | | 1,057.00000 | 1,011,000 | 14.54 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Call | | 168.00000 | 199,000 | 11.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.85 | Put | | 212.00000 | 193,000 | 11.64 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Call | | 962.00000 | 1,012,000 | 13.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.85 | Put | | 6.00000 | 6,000 | 13.20 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Call | | 1,956.00000 | 2,006,000 | 18.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.85 | Put | | 0.00000 | 0,000 | 18.66 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.80 | Put | | 9,994.00000 | 9,944,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Call | | 0.00000 | 0,000 | 31.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.80 | Put | | 7,994.00000 | 7,944,000 | 31.53 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Call | | 0.00000 | 0,000 | 29.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.80 | Put | | 5,994.00000 | 5,944,000 | 29.27 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Call | | 0.00000 | 0,000 | 23.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.80 | Put | | 3,994.00000 | 3,944,000 | 23.75 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Call | | 2.00000 | 2,000 | 17.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.80 | Put | | 1,996.00000 | 1,946,000 | 17.29 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Call | | 15.00000 | 19,000 | 14.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.80 | Put | | 1,009.00000 | 963,000 | 14.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Call | | 189.00000 | 226,000 | 11.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.80 | Put | | 183.00000 | 170,000 | 11.72 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Call | | 1,011.00000 | 1,061,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.80 | Put | | 5.00000 | 5,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Call | | 2,006.00000 | 2,056,000 | 18.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.80 | Put | | 0.00000 | 0,000 | 18.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.90 | Put | | 10,094.00000 | 10,044,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.90 | Put | | 8,094.00000 | 8,044,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.90 | Put | | 6,094.00000 | 6,044,000 | 29.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 24.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.90 | Put | | 4,094.00000 | 4,044,000 | 24.05 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 11.00000 | 15,000 | 14.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 1,105.00000 | 1,059,000 | 14.68 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Call | | 149.00000 | 178,000 | 11.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.90 | Put | | 243.00000 | 222,000 | 11.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 914.00000 | 963,000 | 13.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 8.00000 | 7,000 | 13.12 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Call | | 1,906.00000 | 1,956,000 | 18.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.90 | Put | | 0.00000 | 0,000 | 18.39 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.95 | Put | | 10,144.00000 | 10,094,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.95 | Put | | 8,144.00000 | 8,094,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 29.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.95 | Put | | 6,144.00000 | 6,094,000 | 29.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.95 | Put | | 4,144.00000 | 4,094,000 | 24.19 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Call | | 1.00000 | 1,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.95 | Put | | 2,145.00000 | 2,095,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 10.00000 | 13,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 1,154.00000 | 1,107,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Call | | 132.00000 | 158,000 | 11.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.95 | Put | | 276.00000 | 252,000 | 11.93 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 866.00000 | 915,000 | 13.04 | 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 | 8.95 | Put | | 10.00000 | 9,000 | 13.04 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Call | | 1,856.00000 | 1,906,000 | 18.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.95 | Put | | 0.00000 | 0,000 | 18.11 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 19.75 | Put | | 9,944.00000 | 9,894,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Call | | 0.00000 | 0,000 | 31.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 17.75 | Put | | 7,944.00000 | 7,894,000 | 31.48 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Call | | 0.00000 | 0,000 | 29.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 15.75 | Put | | 5,944.00000 | 5,894,000 | 29.13 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Call | | 0.00000 | 0,000 | 23.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 13.75 | Put | | 3,944.00000 | 3,894,000 | 23.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Call | | 2.00000 | 2,000 | 17.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.75 | Put | | 1,946.00000 | 1,896,000 | 17.15 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 17.00000 | 22,000 | 14.25 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 961.00000 | 916,000 | 14.25 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Call | | 217.00000 | 255,000 | 11.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.75 | Put | | 161.00000 | 149,000 | 11.80 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 1,060.00000 | 1,110,000 | 13.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 4.00000 | 4,000 | 13.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Call | | 2,056.00000 | 2,106,000 | 18.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 7.75 | Put | | 0.00000 | 0,000 | 18.79 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.00 | Put | | 10,194.00000 | 10,144,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.00 | Put | | 8,194.00000 | 8,144,000 | 31.59 | 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 | 16.00 | Call | | 0.00000 | 0,000 | 29.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.00 | Put | | 6,194.00000 | 6,144,000 | 29.57 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 24.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.00 | Put | | 4,194.00000 | 4,144,000 | 24.32 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Call | | 9.00000 | 12,000 | 14.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.00 | Put | | 1,203.00000 | 1,156,000 | 14.97 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Call | | 116.00000 | 141,000 | 12.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.00 | Put | | 310.00000 | 285,000 | 12.08 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Call | | 818.00000 | 867,000 | 12.96 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.00 | Put | | 12.00000 | 11,000 | 12.96 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Call | | 1,806.00000 | 1,857,000 | 17.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 1,000 | 17.84 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 20.15 | Put | | 10,344.00000 | 10,294,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Call | | 0.00000 | 0,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 18.15 | Put | | 8,344.00000 | 8,294,000 | 31.59 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 29.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 16.15 | Put | | 6,344.00000 | 6,294,000 | 29.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 24.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 14.15 | Put | | 4,344.00000 | 4,294,000 | 24.74 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Call | | 1.00000 | 1,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 12.15 | Put | | 2,345.00000 | 2,295,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Call | | 6.00000 | 8,000 | 15.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 11.15 | Put | | 1,350.00000 | 1,302,000 | 15.41 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Call | | 79.00000 | 98,000 | 12.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Option | 10.15 | Put | | 423.00000 | 392,000 | 12.51 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Call | | 678.00000 | 727,000 | 12.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 9.15 | Put | | 22.00000 | 21,000 | 12.73 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Call | | 1,657.00000 | 1,707,000 | 17.02 | 0.00 | 0 | 0 |
| € / R | On | 14/06/2010 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 1,000 | 17.02 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Call | | 48.00000 | 56,000 | 17.75 | 0.00 | 0 | 0 |
| € / R | On | 13/09/2010 | Foreign Exchange Option | 11.66 | Put | | 1,752.00000 | 1,709,000 | 17.75 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Put | | 10,087.00000 | 10,033,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Call | | 1.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Put | | 8,088.00000 | 8,034,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 3.00000 | 3,000 | 21.54 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 6,090.00000 | 6,036,000 | 21.54 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 23.00000 | 27,000 | 21.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 4,110.00000 | 4,060,000 | 21.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 87.00000 | 97,000 | 18.53 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 2,174.00000 | 2,130,000 | 18.53 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Call | | 172.00000 | 191,000 | 16.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Put | | 1,259.00000 | 1,224,000 | 16.02 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 399.00000 | 436,000 | 13.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 486.00000 | 469,000 | 13.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 993.00000 | 1,046,000 | 12.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 80.00000 | 79,000 | 12.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 1,927.00000 | 1,982,000 | 14.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 14.00000 | 15,000 | 14.30 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 97.00000 | 107,000 | 18.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 2,034.00000 | 1,990,000 | 18.19 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Put | | 10,137.00000 | 10,083,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Call | | 1.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Put | | 8,138.00000 | 8,084,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 3.00000 | 3,000 | 21.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 6,140.00000 | 6,086,000 | 21.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 21.00000 | 25,000 | 21.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 4,158.00000 | 4,108,000 | 21.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 84.00000 | 94,000 | 18.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 2,221.00000 | 2,177,000 | 18.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Call | | 166.00000 | 184,000 | 16.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Put | | 1,303.00000 | 1,267,000 | 16.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 381.00000 | 417,000 | 13.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 518.00000 | 500,000 | 13.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Call | | 954.00000 | 1,007,000 | 12.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Put | | 91.00000 | 90,000 | 12.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 1,879.00000 | 1,933,000 | 14.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 16.00000 | 16,000 | 14.17 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Put | | 10,837.00000 | 10,783,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Call | | 0.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Put | | 8,837.00000 | 8,784,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Call | | 2.00000 | 2,000 | 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 | 13/12/2010 | Foreign Exchange Option | 16.95 | Put | | 6,839.00000 | 6,785,000 | 22.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Call | | 10.00000 | 12,000 | 21.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Put | | 4,847.00000 | 4,795,000 | 21.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Call | | 51.00000 | 57,000 | 19.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Put | | 2,888.00000 | 2,840,000 | 19.79 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 103.00000 | 114,000 | 17.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 1,940.00000 | 1,897,000 | 17.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Call | | 210.00000 | 232,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Put | | 1,047.00000 | 1,015,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 506.00000 | 550,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 343.00000 | 333,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Call | | 1,212.00000 | 1,268,000 | 12.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Put | | 49.00000 | 51,000 | 12.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Put | | 10,737.00000 | 10,683,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Call | | 1.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Put | | 8,738.00000 | 8,684,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Call | | 2.00000 | 2,000 | 22.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Put | | 6,739.00000 | 6,685,000 | 22.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Call | | 11.00000 | 14,000 | 21.69 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Put | | 4,748.00000 | 4,697,000 | 21.69 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Call | | 54.00000 | 61,000 | 19.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Put | | 2,791.00000 | 2,744,000 | 19.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 110.00000 | 121,000 | 17.68 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 1,847.00000 | 1,804,000 | 17.68 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Call | | 227.00000 | 251,000 | 15.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Put | | 964.00000 | 934,000 | 15.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 558.00000 | 604,000 | 12.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 295.00000 | 287,000 | 12.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Call | | 1,304.00000 | 1,360,000 | 12.71 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Put | | 41.00000 | 43,000 | 12.71 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Put | | 9,887.00000 | 9,833,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Call | | 1.00000 | 1,000 | 23.68 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Put | | 7,888.00000 | 7,834,000 | 23.68 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 3.00000 | 4,000 | 21.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 5,890.00000 | 5,837,000 | 21.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 26.00000 | 30,000 | 21.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 3,913.00000 | 3,863,000 | 21.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 100.00000 | 110,000 | 18.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 1,987.00000 | 1,943,000 | 18.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Call | | 201.00000 | 223,000 | 15.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Put | | 1,088.00000 | 1,056,000 | 15.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 482.00000 | 525,000 | 13.14 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 369.00000 | 358,000 | 13.14 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Call | | 1,166.00000 | 1,222,000 | 12.34 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Put | | 53.00000 | 55,000 | 12.34 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 2,124.00000 | 2,178,000 | 14.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 11.00000 | 11,000 | 14.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Put | | 9,987.00000 | 9,933,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Call | | 1.00000 | 1,000 | 23.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Put | | 7,988.00000 | 7,934,000 | 23.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 3.00000 | 3,000 | 21.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 5,990.00000 | 5,936,000 | 21.49 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 25.00000 | 29,000 | 21.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 4,012.00000 | 3,962,000 | 21.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 94.00000 | 104,000 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 2,081.00000 | 2,037,000 | 18.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Call | | 186.00000 | 206,000 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Put | | 1,173.00000 | 1,139,000 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 437.00000 | 478,000 | 13.28 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 424.00000 | 411,000 | 13.28 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 1,075.00000 | 1,132,000 | 12.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 62.00000 | 65,000 | 12.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 2,025.00000 | 2,080,000 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 12.00000 | 13,000 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Put | | 10,287.00000 | 10,233,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Call | | 1.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Put | | 8,288.00000 | 8,234,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 2.00000 | 3,000 | 21.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 6,289.00000 | 6,236,000 | 21.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 18.00000 | 22,000 | 21.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 4,305.00000 | 4,255,000 | 21.76 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 75.00000 | 84,000 | 18.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 2,362.00000 | 2,317,000 | 18.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Call | | 149.00000 | 165,000 | 16.53 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Put | | 1,436.00000 | 1,398,000 | 16.53 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 334.00000 | 366,000 | 13.99 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 621.00000 | 599,000 | 13.99 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Call | | 841.00000 | 893,000 | 12.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Put | | 128.00000 | 126,000 | 12.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 1,733.00000 | 1,787,000 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 20.00000 | 20,000 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Put | | 10,437.00000 | 10,383,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Call | | 1.00000 | 1,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Put | | 8,438.00000 | 8,384,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Call | | 2.00000 | 3,000 | 21.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Put | | 6,439.00000 | 6,386,000 | 21.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Call | | 16.00000 | 19,000 | 21.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Put | | 4,453.00000 | 4,402,000 | 21.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Call | | 67.00000 | 75,000 | 19.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Put | | 2,504.00000 | 2,458,000 | 19.11 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Call | | 134.00000 | 148,000 | 16.92 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Put | | 1,571.00000 | 1,531,000 | 16.92 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Call | | 293.00000 | 322,000 | 14.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Put | | 730.00000 | 705,000 | 14.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 737.00000 | 787,000 | 12.52 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 174.00000 | 170,000 | 12.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 1,588.00000 | 1,643,000 | 13.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 25.00000 | 26,000 | 13.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Put | | 9,737.00000 | 9,683,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Call | | 1.00000 | 1,000 | 23.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Put | | 7,738.00000 | 7,684,000 | 23.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 4.00000 | 5,000 | 21.53 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 5,741.00000 | 5,688,000 | 21.53 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 29.00000 | 33,000 | 21.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 3,766.00000 | 3,716,000 | 21.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 2,272.00000 | 2,326,000 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 9.00000 | 9,000 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Put | | 9,787.00000 | 9,733,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Call | | 1.00000 | 1,000 | 23.57 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Put | | 7,788.00000 | 7,734,000 | 23.57 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 4.00000 | 4,000 | 21.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 5,791.00000 | 5,737,000 | 21.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 28.00000 | 32,000 | 21.38 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 3,815.00000 | 3,765,000 | 21.38 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 106.00000 | 118,000 | 17.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 1,893.00000 | 1,851,000 | 17.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Call | | 218.00000 | 241,000 | 15.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Put | | 1,005.00000 | 974,000 | 15.26 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 532.00000 | 576,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 319.00000 | 309,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Call | | 1,258.00000 | 1,314,000 | 12.58 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Put | | 45.00000 | 47,000 | 12.58 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 2,222.00000 | 2,277,000 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 9.00000 | 10,000 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Put | | 9,837.00000 | 9,783,000 | 23.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Call | | 1.00000 | 1,000 | 23.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Put | | 7,838.00000 | 7,784,000 | 23.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 3.00000 | 4,000 | 21.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 5,840.00000 | 5,787,000 | 21.51 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 27.00000 | 31,000 | 21.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 3,864.00000 | 3,814,000 | 21.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 2,173.00000 | 2,227,000 | 15.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 10.00000 | 10,000 | 15.13 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 345 |
| Total € / R | | | | | | | | | | 236,541.60 | 24 | 34,338 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 6.78560 | 6.75570 | | | 0.00 | 0 | 9,652 |
| AU\$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 6.82050 | 6.78900 | | | 0.00 | 0 | 4,490 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 6.84980 | 6.81660 | | | 0.00 | 0 | 300 |
| Total AU\$ / R Future | | | | | | | | | | 0.00 | 0 | 14,442 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Call | | 0.00000 | 0,000 | 40.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.60 | Put | | 7,844.00000 | 7,814,000 | 40.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Call | | 0.00000 | 0,000 | 37.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.60 | Put | | 5,844.00000 | 5,814,000 | 37.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Call | | 0.00000 | 0,000 | 30.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.60 | Put | | 3,844.00000 | 3,814,000 | 30.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Call | | 1.00000 | 1,000 | 20.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.60 | Put | | 1,845.00000 | 1,815,000 | 20.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Call | | 229.00000 | 246,000 | 11.59 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.60 | Put | | 73.00000 | 60,000 | 11.59 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Call | | 1,156.00000 | 1,186,000 | 15.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.60 | Put | | 0.00000 | 0,000 | 15.96 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Call | | 2,156.00000 | 2,186,000 | 17.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.60 | Put | | 0.00000 | 0,000 | 17.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Call | | 3,156.00000 | 3,186,000 | 24.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.60 | Put | | 0.00000 | 0,000 | 24.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.60 | Call | | 4,156.00000 | 4,186,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.60 | Put | | 0.00000 | 0,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 40.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.55 | Put | | 7,794.00000 | 7,764,000 | 40.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 37.63 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.55 | Put | | 5,794.00000 | 5,764,000 | 37.63 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.55 | Put | | 3,794.00000 | 3,764,000 | 30.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Call | | 1.00000 | 1,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.55 | Put | | 1,795.00000 | 1,765,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.55 | Call | | 266.00000 | 284,000 | 11.85 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.55 | Put | | 60.00000 | 48,000 | 11.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.55 | Call | | 1,206.00000 | 1,236,000 | 15.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.55 | Put | | 0.00000 | 0,000 | 15.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.55 | Call | | 2,206.00000 | 2,236,000 | 17.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.55 | Put | | 0.00000 | 0,000 | 17.79 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.55 | Call | | 3,206.00000 | 3,236,000 | 24.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.55 | Put | | 0.00000 | 0,000 | 24.21 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.55 | Call | | 4,206.00000 | 4,236,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.55 | Put | | 0.00000 | 0,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 40.27 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.50 | Put | | 7,744.00000 | 7,714,000 | 40.27 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 37.47 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.50 | Put | | 5,744.00000 | 5,714,000 | 37.47 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.50 | Put | | 3,744.00000 | 3,714,000 | 30.43 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.50 | Call | | 1.00000 | 1,000 | 19.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.50 | Put | | 1,745.00000 | 1,715,000 | 19.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.50 | Call | | 305.00000 | 325,000 | 12.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.50 | Put | | 49.00000 | 39,000 | 12.11 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.50 | Call | | 1,256.00000 | 1,286,000 | 15.92 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 15.92 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.50 | Call | | 2,256.00000 | 2,286,000 | 18.33 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 18.33 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.50 | Call | | 3,256.00000 | 3,286,000 | 23.64 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.50 | Put | | 0.00000 | 0,000 | 23.64 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.50 | Call | | 4,256.00000 | 4,286,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.50 | Put | | 0.00000 | 0,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Call | | 163.00000 | 175,000 | 11.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70 | Put | | 107.00000 | 89,000 | 11.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85 | Put | | 8,094.00000 | 8,064,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 38.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85 | Put | | 6,094.00000 | 6,064,000 | 38.40 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 32.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85 | Put | | 4,094.00000 | 4,064,000 | 32.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Call | | 0.00000 | 0,000 | 21.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85 | Put | | 2,094.00000 | 2,064,000 | 21.56 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Call | | 96.00000 | 102,000 | 11.32 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85 | Put | | 190.00000 | 166,000 | 11.32 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Call | | 908.00000 | 937,000 | 15.50 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85 | Put | | 2.00000 | 1,000 | 15.50 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Call | | 1,906.00000 | 1,936,000 | 15.65 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 15.65 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Call | | 2,906.00000 | 2,936,000 | 25.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 25.41 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Call | | 3,906.00000 | 3,936,000 | 16.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85 | Put | | 0.00000 | 0,000 | 16.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75 | Put | | 7,994.00000 | 7,964,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75 | Call | | 0.00000 | 0,000 | 38.28 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.75 | Put | | 5,994.00000 | 5,964,000 | 38.28 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Call | | 0.00000 | 0,000 | 31.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.75 | Put | | 3,994.00000 | 3,964,000 | 31.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Call | | 0.00000 | 0,000 | 21.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.75 | Put | | 1,994.00000 | 1,964,000 | 21.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Call | | 134.00000 | 144,000 | 10.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.75 | Put | | 128.00000 | 108,000 | 10.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Call | | 1,007.00000 | 1,037,000 | 16.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.75 | Put | | 1.00000 | 1,000 | 16.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Call | | 2,006.00000 | 2,036,000 | 15.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.75 | Put | | 0.00000 | 0,000 | 15.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Call | | 3,006.00000 | 3,036,000 | 26.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.75 | Put | | 0.00000 | 0,000 | 26.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.75 | Call | | 4,006.00000 | 4,036,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.75 | Put | | 0.00000 | 0,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 14.90 | Put | | 8,144.00000 | 8,114,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Call | | 0.00000 | 0,000 | 38.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.90 | Put | | 6,144.00000 | 6,114,000 | 38.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 32.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.90 | Put | | 4,144.00000 | 4,114,000 | 32.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Call | | 0.00000 | 0,000 | 21.82 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.90 | Put | | 2,144.00000 | 2,114,000 | 21.82 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Call | | 80.00000 | 86,000 | 11.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.90 | Put | | 224.00000 | 200,000 | 11.57 | 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 14/06/2010 Foreign Exchange Option | 5.90 | Call | | 859.00000 | 888,000 | 15.24 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.90 | Put | | 3.00000 | 2,000 | 15.24 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Call | | 1,856.00000 | 1,886,000 | 15.67 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 15.67 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Call | | 2,856.00000 | 2,886,000 | 24.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 24.86 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Call | | 3,856.00000 | 3,886,000 | 16.80 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90 | Put | | 0.00000 | 0,000 | 16.80 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80 | Put | | 8,044.00000 | 8,014,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Call | | 0.00000 | 0,000 | 38.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80 | Put | | 6,044.00000 | 6,014,000 | 38.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Call | | 0.00000 | 0,000 | 31.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80 | Put | | 4,044.00000 | 4,014,000 | 31.93 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Call | | 0.00000 | 0,000 | 21.29 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80 | Put | | 2,044.00000 | 2,014,000 | 21.29 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Call | | 113.00000 | 121,000 | 11.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80 | Put | | 157.00000 | 135,000 | 11.06 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Call | | 957.00000 | 987,000 | 15.76 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80 | Put | | 1.00000 | 1,000 | 15.76 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Call | | 1,956.00000 | 1,986,000 | 15.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80 | Put | | 0.00000 | 0,000 | 15.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Call | | 2,956.00000 | 2,986,000 | 25.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80 | Put | | 0.00000 | 0,000 | 25.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Call | | 3,956.00000 | 3,986,000 | 15.66 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80 | Put | | 0.00000 | 0,000 | 15.66 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65 | Call | | 0.00000 | 0,000 | 40.44 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65 | Put | | 7,894.00000 | 7,864,000 | 40.44 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.65 | Call | | 0.00000 | 0,000 | 37.96 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.65 | Put | | 5,894.00000 | 5,864,000 | 37.96 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.65 | Call | | 0.00000 | 0,000 | 31.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.65 | Put | | 3,894.00000 | 3,864,000 | 31.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.65 | Call | | 1.00000 | 1,000 | 20.51 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.65 | Put | | 1,895.00000 | 1,865,000 | 20.51 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.65 | Call | | 194.00000 | 209,000 | 11.33 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.65 | Put | | 88.00000 | 73,000 | 11.33 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.65 | Call | | 1,106.00000 | 1,136,000 | 15.98 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.65 | Put | | 0.00000 | 0,000 | 15.98 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.65 | Call | | 2,106.00000 | 2,136,000 | 16.70 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.65 | Put | | 0.00000 | 0,000 | 16.70 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.65 | Call | | 3,106.00000 | 3,136,000 | 25.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.65 | Put | | 0.00000 | 0,000 | 25.35 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.65 | Call | | 4,106.00000 | 4,136,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.65 | Put | | 0.00000 | 0,000 | 15.09 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.15 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.15 | Put | | 8,394.00000 | 8,364,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.15 | Call | | 0.00000 | 0,000 | 38.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.15 | Put | | 6,394.00000 | 6,364,000 | 38.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.15 | Call | | 0.00000 | 0,000 | 33.07 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.15 | Put | | 4,394.00000 | 4,364,000 | 33.07 | 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 | 9.15 | Call | | 0.00000 | 0,000 | 23.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.15 | Put | | 2,394.00000 | 2,364,000 | 23.17 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.15 | Call | | 34.00000 | 35,000 | 12.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.15 | Put | | 428.00000 | 399,000 | 12.85 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.15 | Call | | 616.00000 | 644,000 | 13.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.15 | Put | | 10.00000 | 8,000 | 13.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.15 | Call | | 1,606.00000 | 1,636,000 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 15.78 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.15 | Call | | 2,606.00000 | 2,636,000 | 22.14 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 22.14 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.15 | Call | | 3,606.00000 | 3,636,000 | 19.65 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.15 | Put | | 0.00000 | 0,000 | 19.65 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.10 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.10 | Put | | 8,344.00000 | 8,314,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.10 | Call | | 0.00000 | 0,000 | 38.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.10 | Put | | 6,344.00000 | 6,314,000 | 38.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 32.91 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.10 | Put | | 4,344.00000 | 4,314,000 | 32.91 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.10 | Call | | 0.00000 | 0,000 | 22.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.10 | Put | | 2,344.00000 | 2,314,000 | 22.90 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.10 | Call | | 40.00000 | 42,000 | 12.59 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.10 | Put | | 384.00000 | 356,000 | 12.59 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.10 | Call | | 664.00000 | 692,000 | 14.20 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.10 | Put | | 8.00000 | 6,000 | 14.20 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.10 | Call | | 1,656.00000 | 1,686,000 | 15.76 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 15.76 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10 | Call | | 2,656.00000 | 2,686,000 | 22.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 22.69 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Call | | 3,656.00000 | 3,686,000 | 19.08 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.10 | Put | | 0.00000 | 0,000 | 19.08 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.00 | Put | | 8,244.00000 | 8,214,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Call | | 0.00000 | 0,000 | 38.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.00 | Put | | 6,244.00000 | 6,214,000 | 38.57 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 32.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.00 | Put | | 4,244.00000 | 4,214,000 | 32.58 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Call | | 0.00000 | 0,000 | 22.36 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.00 | Put | | 2,244.00000 | 2,214,000 | 22.36 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Call | | 57.00000 | 60,000 | 12.08 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.00 | Put | | 301.00000 | 274,000 | 12.08 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Call | | 761.00000 | 789,000 | 14.72 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.00 | Put | | 5.00000 | 3,000 | 14.72 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Call | | 1,756.00000 | 1,786,000 | 15.71 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 15.71 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Call | | 2,756.00000 | 2,786,000 | 23.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 23.77 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Call | | 3,756.00000 | 3,786,000 | 17.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.00 | Put | | 0.00000 | 0,000 | 17.94 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.95 | Put | | 8,194.00000 | 8,164,000 | 40.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 38.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 12.95 | Put | | 6,194.00000 | 6,164,000 | 38.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 10.95 | Put | | 4,194.00000 | 4,164,000 | 32.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Call | | 0.00000 | 0,000 | 22.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 8.95 | Put | | 2,194.00000 | 2,164,000 | 22.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Call | | 68.00000 | 72,000 | 11.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 6.95 | Put | | 262.00000 | 236,000 | 11.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Call | | 809.00000 | 839,000 | 14.98 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 5.95 | Put | | 3.00000 | 3,000 | 14.98 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Call | | 1,806.00000 | 1,836,000 | 15.69 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 15.69 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Call | | 2,806.00000 | 2,836,000 | 24.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 24.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.95 | Call | | 3,806.00000 | 3,836,000 | 17.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 2.95 | Put | | 0.00000 | 0,000 | 17.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 15.20 | Put | | 8,444.00000 | 8,414,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Call | | 0.00000 | 0,000 | 38.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 13.20 | Put | | 6,444.00000 | 6,414,000 | 38.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 33.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 11.20 | Put | | 4,444.00000 | 4,414,000 | 33.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Call | | 0.00000 | 0,000 | 23.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 9.20 | Put | | 2,444.00000 | 2,414,000 | 23.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Option | 7.20 | Call | | 28.00000 | 29,000 | 13.10 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20 | Put | | 472.00000 | 443,000 | 13.10 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Call | | 569.00000 | 596,000 | 13.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20 | Put | | 13.00000 | 10,000 | 13.68 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20 | Call | | 1,556.00000 | 1,586,000 | 15.80 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 15.80 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20 | Call | | 2,556.00000 | 2,586,000 | 21.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 21.60 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20 | Call | | 3,556.00000 | 3,586,000 | 20.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20 | Put | | 0.00000 | 0,000 | 20.22 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05 | Put | | 8,294.00000 | 8,264,000 | 40.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 38.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05 | Put | | 6,294.00000 | 6,264,000 | 38.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 32.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05 | Put | | 4,294.00000 | 4,264,000 | 32.75 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05 | Call | | 0.00000 | 0,000 | 22.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05 | Put | | 2,294.00000 | 2,264,000 | 22.63 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05 | Call | | 48.00000 | 50,000 | 12.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05 | Put | | 342.00000 | 314,000 | 12.34 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05 | Call | | 712.00000 | 741,000 | 14.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05 | Put | | 6.00000 | 5,000 | 14.46 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05 | Call | | 1,706.00000 | 1,736,000 | 15.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 15.74 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05 | Call | | 2,706.00000 | 2,736,000 | 23.23 | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05 | Call | | 3,706.00000 | 3,736,000 | 18.51 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 18.51 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Call | | 0.00000 | 0,000 | 40.55 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25 | Put | | 8,494.00000 | 8,464,000 | 40.55 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Call | | 0.00000 | 0,000 | 38.85 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25 | Put | | 6,494.00000 | 6,464,000 | 38.85 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 33.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25 | Put | | 4,494.00000 | 4,464,000 | 33.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Call | | 0.00000 | 0,000 | 23.71 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25 | Put | | 2,494.00000 | 2,464,000 | 23.71 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 24.00000 | 25,000 | 13.36 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 518.00000 | 489,000 | 13.36 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Call | | 522.00000 | 548,000 | 13.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25 | Put | | 16.00000 | 12,000 | 13.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Call | | 1,506.00000 | 1,536,000 | 15.82 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 15.82 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Call | | 2,506.00000 | 2,536,000 | 21.05 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 21.05 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Call | | 3,506.00000 | 3,536,000 | 20.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25 | Put | | 0.00000 | 0,000 | 20.79 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 0.00 | 0 | 14,442 |
| CAD/ R On 14/06/2010 Foreign Exchange Future | | | 7.33100 | 7.32760 | | | | 0.00 | 0 | 85 |
| CAD/ R On 13/09/2010 Foreign Exchange Future | | | 7.44290 | 7.43920 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 85 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Call | | 136.00000 | 143,000 | 10.17 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.30 | Put | | 108.00000 | 112,000 | 10.17 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Call | | 114.00000 | 115,000 | 9.94 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35 | Put | | 136.00000 | 134,000 | 9.94 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Call | | 167.00000 | 174,000 | 10.40 | | 0.00 | 0 | 0 |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25 | Put | | 89.00000 | 93,000 | 10.40 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 85 |
| Total Futures | | | | | | | | 104,159,831.00 | 14,098 | 373,181 |
| Total Options | | | | | | | | 0.00 | 0 | 314,763 |
| Grand Total: | | | | | | | | 104,159,831.00 | 14,098 | 687,944 |