



# Currency Derivatives Daily MTM Report

Daily summary for: 23/03/2010

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Future |        |            | 7.44290   | 7.46280      |                   |            | 30,255,388.50        | 4,065            | 267,141        |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 7.56890   | 7.58900      |                   |            | 287,618.20           | 38               | 10,173         |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 7.69600   | 7.71450      |                   |            | 0.00                 | 0                | 5,645          |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.82070   | 7.84130      |                   |            | 0.00                 | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>30,543,006.70</b> | <b>4,103</b>     | <b>282,959</b> |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 8.40   | Call       |           | 35.00000     | 31,000            | 19.07      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 8.40   | Put        |           | 972.00000    | 988,000           | 19.07      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 16.15  | Put        |           | 8,687.00000  | 8,707,000         | 39.96      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 36.48      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 14.15  | Put        |           | 6,687.00000  | 6,707,000         | 36.48      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 4.15   | Call       |           | 3,313.00000  | 3,293,000         | 23.53      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 23.53      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 16.20  | Put        |           | 8,737.00000  | 8,757,000         | 39.96      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 36.62      | 0.00                 | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.20  | Put        |           | 6,737.00000  | 6,757,000         | 36.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.20   | Call       |           | 3,263.00000  | 3,243,000         | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.30  | Put        |           | 8,837.00000  | 8,857,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.60  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.60  | Put        |           | 9,137.00000  | 9,157,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.80  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.80  | Put        |           | 9,337.00000  | 9,357,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.80  | Call       |           | 0.00000      | 0,000             | 38.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.80  | Put        |           | 7,337.00000  | 7,357,000         | 38.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.80  | Call       |           | 1.00000      | 0,000             | 26.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.80  | Put        |           | 3,338.00000  | 3,357,000         | 26.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.75  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.75  | Put        |           | 9,287.00000  | 9,307,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.75  | Call       |           | 0.00000      | 0,000             | 38.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.75  | Put        |           | 7,287.00000  | 7,307,000         | 38.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.75  | Call       |           | 1.00000      | 0,000             | 26.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.75  | Put        |           | 3,288.00000  | 3,307,000         | 26.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.75   | Call       |           | 1,714.00000  | 1,694,000         | 20.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.75   | Put        |           | 1.00000      | 1,000             | 20.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.75   | Call       |           | 2,713.00000  | 2,693,000         | 24.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.75   | Put        |           | 0.00000      | 0,000             | 24.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.70  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.70  | Put        |           | 9,237.00000  | 9,257,000         | 39.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.70  | Call       |           | 0.00000      | 0,000             | 37.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.70  | Put        |           | 7,237.00000  | 7,257,000         | 37.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.50  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.50  | Put        |           | 9,037.00000  | 9,057,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.55  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.55  | Put        |           | 9,087.00000  | 9,107,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.45  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.45  | Put        |           | 8,987.00000  | 9,007,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.45  | Call       |           | 0.00000      | 0,000             | 37.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.45  | Put        |           | 6,987.00000  | 7,007,000         | 37.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.45   | Call       |           | 218.00000    | 206,000           | 14.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.45   | Put        |           | 205.00000    | 213,000           | 14.82      | 0.00  | 0                | 100           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.45   | Call       |           | 1,018.00000  | 998,000           | 15.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.45   | Put        |           | 5.00000      | 5,000             | 15.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.45   | Call       |           | 2,013.00000  | 1,993,000         | 22.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.45   | Put        |           | 0.00000      | 0,000             | 22.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.45   | Call       |           | 3,013.00000  | 2,993,000         | 25.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.45   | Put        |           | 0.00000      | 0,000             | 25.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.35  | Put        |           | 8,887.00000  | 8,907,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 37.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.35  | Put        |           | 6,887.00000  | 6,907,000         | 37.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.35   | Call       |           | 1,117.00000  | 1,097,000         | 16.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.35   | Put        |           | 4.00000      | 4,000             | 16.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.35   | Call       |           | 2,113.00000  | 2,093,000         | 22.93      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 22.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.35   | Call       |           | 3,113.00000  | 3,093,000         | 24.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 24.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.25  | Put        |           | 8,787.00000  | 8,807,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.25   | Call       |           | 335.00000    | 320,000           | 14.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.25   | Put        |           | 122.00000    | 127,000           | 14.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.25   | Call       |           | 1,216.00000  | 1,196,000         | 16.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.25   | Put        |           | 3.00000      | 3,000             | 16.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.25   | Call       |           | 3,213.00000  | 3,193,000         | 24.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 24.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 36.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.30  | Put        |           | 6,837.00000  | 6,857,000         | 36.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.80  | Call       |           | 0.00000      | 0,000             | 32.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.80  | Put        |           | 5,337.00000  | 5,357,000         | 32.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.30   | Call       |           | 42.00000     | 37,000            | 18.62      | 0.00  | 0                | 140           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.30   | Put        |           | 879.00000    | 894,000           | 18.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.30   | Call       |           | 303.00000    | 289,000           | 14.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.30   | Put        |           | 140.00000    | 146,000           | 14.93      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.30   | Call       |           | 1,166.00000  | 1,146,000         | 16.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.30   | Put        |           | 3.00000      | 3,000             | 16.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.30   | Call       |           | 2,163.00000  | 2,143,000         | 23.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 23.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.30   | Call       |           | 3,163.00000  | 3,143,000         | 24.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 24.45      | 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 | 8.45   | Call       |           | 32.00000     | 28,000            | 19.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.45   | Put        |           | 1,019.00000  | 1,035,000         | 19.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Call       |           | 19.00000     | 17,000            | 20.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Put        |           | 1,306.00000  | 1,324,000         | 20.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.60  | Call       |           | 0.00000      | 0,000             | 37.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.60  | Put        |           | 7,137.00000  | 7,157,000         | 37.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 37.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.55  | Put        |           | 7,087.00000  | 7,107,000         | 37.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.55  | Call       |           | 0.00000      | 0,000             | 27.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.55  | Put        |           | 4,087.00000  | 4,107,000         | 27.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 37.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.50  | Put        |           | 7,037.00000  | 7,057,000         | 37.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.70   | Call       |           | 21.00000     | 18,000            | 20.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.70   | Put        |           | 1,258.00000  | 1,275,000         | 20.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.70   | Call       |           | 780.00000    | 761,000           | 15.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.70   | Put        |           | 17.00000     | 18,000            | 15.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.70   | Call       |           | 1,764.00000  | 1,744,000         | 20.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.70   | Put        |           | 1.00000      | 1,000             | 20.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.70   | Call       |           | 2,763.00000  | 2,743,000         | 24.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.70   | Put        |           | 0.00000      | 0,000             | 24.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.50   | Call       |           | 29.00000     | 26,000            | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,066.00000  | 1,083,000         | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.50   | Call       |           | 198.00000    | 186,000           | 15.05      | 0.00  | 0                | 600           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.50   | Put        |           | 235.00000    | 243,000           | 15.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,963.00000  | 1,943,000         | 22.30      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.50   | Put        |           | 0.00000      | 0,000             | 22.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,963.00000  | 2,943,000         | 25.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.50   | Put        |           | 0.00000      | 0,000             | 25.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 33.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.05  | Put        |           | 5,587.00000  | 5,607,000         | 33.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 29.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.05  | Put        |           | 4,587.00000  | 4,607,000         | 29.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 26.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.05  | Put        |           | 3,587.00000  | 3,607,000         | 26.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Call       |           | 27.00000     | 23,000            | 19.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,114.00000  | 1,130,000         | 19.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.55   | Call       |           | 179.00000    | 168,000           | 15.27      | 0.00  | 0                | 1,430         |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.55   | Put        |           | 266.00000    | 275,000           | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.55   | Call       |           | 922.00000    | 902,000           | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.55   | Put        |           | 9.00000      | 9,000             | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.55   | Call       |           | 1,913.00000  | 1,893,000         | 21.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.55   | Put        |           | 0.00000      | 0,000             | 21.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.55   | Call       |           | 2,913.00000  | 2,893,000         | 25.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.55   | Put        |           | 0.00000      | 0,000             | 25.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.10  | Call       |           | 0.00000      | 0,000             | 33.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.10  | Put        |           | 5,637.00000  | 5,657,000         | 33.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 29.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.10  | Put        |           | 4,637.00000  | 4,657,000         | 29.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.10  | Call       |           | 0.00000      | 0,000             | 26.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.10  | Put        |           | 3,637.00000  | 3,657,000         | 26.61      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Call       |           | 25.00000     | 21,000            | 19.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,162.00000  | 1,178,000         | 19.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.60   | Call       |           | 874.00000    | 854,000           | 15.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.60   | Put        |           | 11.00000     | 11,000            | 15.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.60   | Call       |           | 1,863.00000  | 1,843,000         | 21.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.60   | Put        |           | 0.00000      | 0,000             | 21.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.60   | Call       |           | 2,863.00000  | 2,843,000         | 24.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.60   | Put        |           | 0.00000      | 0,000             | 24.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.15  | Call       |           | 0.00000      | 0,000             | 33.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.15  | Put        |           | 5,687.00000  | 5,707,000         | 33.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Call       |           | 0.00000      | 0,000             | 26.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Put        |           | 3,687.00000  | 3,707,000         | 26.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.65   | Call       |           | 23.00000     | 20,000            | 20.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.65   | Put        |           | 1,210.00000  | 1,227,000         | 20.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.65   | Call       |           | 827.00000    | 807,000           | 15.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.65   | Put        |           | 14.00000     | 14,000            | 15.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.65   | Call       |           | 1,813.00000  | 1,794,000         | 21.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.65   | Put        |           | 0.00000      | 1,000             | 21.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.65   | Call       |           | 2,813.00000  | 2,793,000         | 24.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.65   | Put        |           | 0.00000      | 0,000             | 24.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.30  | Call       |           | 0.00000      | 0,000             | 34.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.30  | Put        |           | 5,837.00000  | 5,857,000         | 34.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 30.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.30  | Put        |           | 4,837.00000  | 4,857,000         | 30.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.30  | Call       |           | 0.00000      | 0,000             | 26.95      | 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 | 11.30  | Put        |           | 3,837.00000  | 3,857,000         | 26.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.80   | Call       |           | 18.00000     | 15,000            | 20.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.80   | Put        |           | 1,355.00000  | 1,372,000         | 20.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.80   | Call       |           | 109.00000    | 100,000           | 16.39      | 0.00  | 0                | 21,795        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.80   | Put        |           | 446.00000    | 457,000           | 16.39      | 0.00  | 0                | 200           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.80   | Call       |           | 689.00000    | 670,000           | 15.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.80   | Put        |           | 26.00000     | 27,000            | 15.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.80   | Call       |           | 1,664.00000  | 1,644,000         | 20.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.80   | Put        |           | 1.00000      | 1,000             | 20.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.80   | Call       |           | 2,663.00000  | 2,643,000         | 24.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.80   | Put        |           | 0.00000      | 0,000             | 24.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.85   | Call       |           | 98.00000     | 91,000            | 16.61      | 0.00  | 0                | 450           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.85   | Put        |           | 485.00000    | 498,000           | 16.61      | 0.00  | 0                | 430           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.85   | Call       |           | 645.00000    | 626,000           | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.85   | Put        |           | 32.00000     | 33,000            | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,614.00000  | 1,594,000         | 19.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.85   | Put        |           | 1.00000      | 1,000             | 19.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,613.00000  | 2,593,000         | 24.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 24.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.40  | Call       |           | 0.00000      | 0,000             | 34.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.40  | Put        |           | 5,937.00000  | 5,957,000         | 34.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.40  | Call       |           | 0.00000      | 0,000             | 27.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.40  | Put        |           | 3,937.00000  | 3,957,000         | 27.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Call       |           | 16.00000     | 13,000            | 21.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Put        |           | 1,453.00000  | 1,470,000         | 21.30      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.90   | Call       |           | 89.00000     | 82,000            | 16.83      | 0.00  | 0                | 55            |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.90   | Put        |           | 526.00000    | 539,000           | 16.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.90   | Call       |           | 602.00000    | 583,000           | 15.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.90   | Put        |           | 39.00000     | 40,000            | 15.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,564.00000  | 1,544,000         | 19.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.90   | Put        |           | 1.00000      | 1,000             | 19.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,563.00000  | 2,543,000         | 24.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 24.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.50  | Call       |           | 0.00000      | 0,000             | 34.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.50  | Put        |           | 6,037.00000  | 6,057,000         | 34.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.50  | Call       |           | 0.00000      | 0,000             | 27.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.50  | Put        |           | 4,037.00000  | 4,057,000         | 27.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.70  | Call       |           | 0.00000      | 0,000             | 35.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.70  | Put        |           | 6,237.00000  | 6,257,000         | 35.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.70  | Call       |           | 0.00000      | 0,000             | 31.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.70  | Put        |           | 5,237.00000  | 5,257,000         | 31.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.70  | Call       |           | 0.00000      | 0,000             | 28.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.70  | Put        |           | 4,237.00000  | 4,257,000         | 28.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.70  | Call       |           | 1.00000      | 1,000             | 25.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.70  | Put        |           | 3,238.00000  | 3,258,000         | 25.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.65  | Call       |           | 0.00000      | 0,000             | 35.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.65  | Put        |           | 6,187.00000  | 6,207,000         | 35.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.65  | Call       |           | 0.00000      | 0,000             | 31.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.65  | Put        |           | 5,187.00000  | 5,207,000         | 31.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.65  | Call       |           | 0.00000      | 0,000             | 27.95      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.65  | Put        |           | 4,187.00000  | 4,207,000         | 27.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.15   | Call       |           | 404.00000    | 387,000           | 15.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.15   | Put        |           | 91.00000     | 94,000            | 15.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.15   | Call       |           | 1,315.00000  | 1,295,000         | 17.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.15   | Put        |           | 2.00000      | 2,000             | 17.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.15   | Call       |           | 2,313.00000  | 2,293,000         | 23.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 23.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.60  | Call       |           | 0.00000      | 0,000             | 35.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.60  | Put        |           | 6,137.00000  | 6,157,000         | 35.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.60  | Call       |           | 0.00000      | 0,000             | 27.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.60  | Put        |           | 4,137.00000  | 4,157,000         | 27.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Call       |           | 1.00000      | 1,000             | 25.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Put        |           | 3,138.00000  | 3,158,000         | 25.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.10   | Call       |           | 12.00000     | 10,000            | 22.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.10   | Put        |           | 1,649.00000  | 1,667,000         | 22.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.10   | Call       |           | 60.00000     | 55,000            | 17.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.10   | Put        |           | 697.00000    | 712,000           | 17.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.10   | Call       |           | 440.00000    | 423,000           | 15.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.10   | Put        |           | 77.00000     | 80,000            | 15.08      | 0.00  | 0                | 200           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.10   | Call       |           | 1,365.00000  | 1,345,000         | 18.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.10   | Put        |           | 2.00000      | 2,000             | 18.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.10   | Call       |           | 2,363.00000  | 2,343,000         | 23.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.10   | Put        |           | 0.00000      | 0,000             | 23.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.45  | Call       |           | 0.00000      | 0,000             | 34.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.45  | Put        |           | 5,987.00000  | 6,007,000         | 34.61      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.45  | Call       |           | 0.00000      | 0,000             | 27.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.45  | Put        |           | 3,987.00000  | 4,007,000         | 27.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.95   | Call       |           | 81.00000     | 74,000            | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.95   | Put        |           | 568.00000    | 581,000           | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.95   | Call       |           | 560.00000    | 541,000           | 15.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.95   | Put        |           | 47.00000     | 48,000            | 15.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,514.00000  | 1,494,000         | 19.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.95   | Put        |           | 1.00000      | 1,000             | 19.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,513.00000  | 2,493,000         | 24.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 24.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.35  | Call       |           | 0.00000      | 0,000             | 34.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.35  | Put        |           | 5,887.00000  | 5,907,000         | 34.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 30.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.35  | Put        |           | 4,887.00000  | 4,907,000         | 30.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.35  | Call       |           | 0.00000      | 0,000             | 27.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.35  | Put        |           | 3,887.00000  | 3,907,000         | 27.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.95   | Call       |           | 14.00000     | 12,000            | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.95   | Put        |           | 1,501.00000  | 1,519,000         | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.85   | Call       |           | 17.00000     | 14,000            | 21.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.85   | Put        |           | 1,404.00000  | 1,421,000         | 21.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.00  | Call       |           | 0.00000      | 0,000             | 32.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.00  | Put        |           | 5,537.00000  | 5,557,000         | 32.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 29.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,537.00000  | 4,557,000         | 29.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Call       |           | 13.00000     | 11,000            | 21.75      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Put        |           | 1,550.00000  | 1,568,000         | 21.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.00   | Call       |           | 519.00000    | 500,000           | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.00   | Put        |           | 56.00000     | 57,000            | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,464.00000  | 1,444,000         | 18.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.00   | Put        |           | 1.00000      | 1,000             | 18.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.20  | Call       |           | 0.00000      | 0,000             | 33.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.20  | Put        |           | 5,737.00000  | 5,757,000         | 33.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.20  | Call       |           | 0.00000      | 0,000             | 26.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.20  | Put        |           | 3,737.00000  | 3,757,000         | 26.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.20   | Call       |           | 10.00000     | 8,000             | 22.64      | 0.00  | 0                | 21,795        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.20   | Put        |           | 1,747.00000  | 1,765,000         | 22.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.20   | Call       |           | 368.00000    | 353,000           | 15.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.20   | Put        |           | 105.00000    | 110,000           | 15.01      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.20   | Call       |           | 1,266.00000  | 1,246,000         | 17.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.20   | Put        |           | 3.00000      | 3,000             | 17.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.20   | Call       |           | 2,263.00000  | 2,243,000         | 23.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 23.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 28.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,387.00000  | 4,407,000         | 28.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.25   | Call       |           | 10.00000     | 8,000             | 22.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.25   | Put        |           | 1,797.00000  | 1,815,000         | 22.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.05   | Call       |           | 13.00000     | 10,000            | 21.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.05   | Put        |           | 1,600.00000  | 1,617,000         | 21.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.35   | Call       |           | 273.00000    | 259,000           | 14.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.35   | Put        |           | 160.00000    | 166,000           | 14.90      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.50  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.50  | Put        |           | 8,037.00000  | 8,057,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 36.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,537.00000  | 6,557,000         | 36.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 31.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,037.00000  | 5,057,000         | 31.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Call       |           | 0.00000      | 0,000             | 26.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Put        |           | 3,537.00000  | 3,557,000         | 26.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.50   | Call       |           | 970.00000    | 950,000           | 15.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.50   | Put        |           | 7.00000      | 7,000             | 15.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,463.00000  | 2,443,000         | 23.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 23.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.50   | Call       |           | 3,963.00000  | 3,943,000         | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.50   | Put        |           | 0.00000      | 0,000             | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.75  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.75  | Put        |           | 8,287.00000  | 8,307,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 36.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.25  | Put        |           | 6,787.00000  | 6,807,000         | 36.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.25  | Call       |           | 0.00000      | 0,000             | 26.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.25  | Put        |           | 3,787.00000  | 3,807,000         | 26.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.25   | Call       |           | 46.00000     | 41,000            | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.25   | Put        |           | 833.00000    | 848,000           | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.75   | Call       |           | 734.00000    | 715,000           | 15.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.75   | Put        |           | 21.00000     | 22,000            | 15.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.25   | Call       |           | 2,213.00000  | 2,193,000         | 23.20      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 23.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.75   | Call       |           | 3,713.00000  | 3,693,000         | 21.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.75   | Put        |           | 0.00000      | 0,000             | 21.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.30   | Call       |           | 9.00000      | 7,000             | 23.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.30   | Put        |           | 1,846.00000  | 1,864,000         | 23.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.60   | Call       |           | 162.00000    | 152,000           | 15.49      | 0.00  | 0                | 6,350         |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.60   | Put        |           | 299.00000    | 309,000           | 15.49      | 0.00  | 0                | 130           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 30.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.25  | Put        |           | 4,787.00000  | 4,807,000         | 30.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 28.88      | 0.00  | 0                | 21,978        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,437.00000  | 4,457,000         | 28.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Call       |           | 11.00000     | 9,000             | 22.42      | 0.00  | 0                | 21,978        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Put        |           | 1,698.00000  | 1,716,000         | 22.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.35   | Call       |           | 9.00000      | 7,000             | 23.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.35   | Put        |           | 1,896.00000  | 1,914,000         | 23.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.65   | Call       |           | 146.00000    | 137,000           | 15.72      | 0.00  | 0                | 100           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.65   | Put        |           | 333.00000    | 344,000           | 15.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 29.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.20  | Put        |           | 4,737.00000  | 4,757,000         | 29.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.60   | Call       |           | 6.00000      | 4,000             | 24.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.60   | Put        |           | 2,143.00000  | 2,161,000         | 24.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.50   | Call       |           | 7.00000      | 5,000             | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.50   | Put        |           | 2,044.00000  | 2,062,000         | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.70   | Call       |           | 133.00000    | 124,000           | 15.94      | 0.00  | 0                | 17,000        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.70   | Put        |           | 370.00000    | 381,000           | 15.94      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.65   | Call       |           | 5.00000      | 4,000             | 24.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.65   | Put        |           | 2,192.00000  | 2,211,000         | 24.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.55   | Call       |           | 6.00000      | 5,000             | 23.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.55   | Put        |           | 2,093.00000  | 2,112,000         | 23.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.45   | Call       |           | 8.00000      | 6,000             | 23.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.45   | Put        |           | 1,995.00000  | 2,013,000         | 23.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.75   | Call       |           | 120.00000    | 111,000           | 16.16      | 0.00  | 0                | 33            |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.75   | Put        |           | 407.00000    | 418,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.55  | Call       |           | 0.00000      | 0,000             | 31.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.55  | Put        |           | 5,087.00000  | 5,107,000         | 31.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.15   | Call       |           | 55.00000     | 49,000            | 17.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.15   | Put        |           | 742.00000    | 756,000           | 17.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.75  | Call       |           | 0.00000      | 0,000             | 32.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.75  | Put        |           | 5,287.00000  | 5,307,000         | 32.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.65  | Call       |           | 1.00000      | 1,000             | 25.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.65  | Put        |           | 3,188.00000  | 3,208,000         | 25.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Call       |           | 1.00000      | 1,000             | 25.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Put        |           | 3,088.00000  | 3,108,000         | 25.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.45  | Call       |           | 1.00000      | 1,000             | 25.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.45  | Put        |           | 2,988.00000  | 3,008,000         | 25.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.35   | Call       |           | 38.00000     | 34,000            | 18.84      | 0.00  | 0                | 1,900         |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.35   | Put        |           | 925.00000    | 941,000           | 18.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.60  | Call       |           | 0.00000      | 0,000             | 31.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.60  | Put        |           | 5,137.00000  | 5,157,000         | 31.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Call       |           | 1.00000      | 1,000             | 25.57      | 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 | 10.50  | Put        |           | 3,038.00000  | 3,058,000         | 25.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.40  | Call       |           | 1.00000      | 1,000             | 25.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.40  | Put        |           | 2,938.00000  | 2,958,000         | 25.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.20   | Call       |           | 50.00000     | 45,000            | 18.17      | 0.00  | 0                | 135           |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.20   | Put        |           | 787.00000    | 802,000           | 18.17      | 0.00  | 0                | 6             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.45  | Call       |           | 0.00000      | 0,000             | 30.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.45  | Put        |           | 4,987.00000  | 5,007,000         | 30.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.35  | Call       |           | 1.00000      | 1,000             | 25.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.35  | Put        |           | 2,888.00000  | 2,908,000         | 25.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.25  | Call       |           | 2.00000      | 1,000             | 25.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.25  | Put        |           | 2,789.00000  | 2,808,000         | 25.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.15  | Call       |           | 2.00000      | 1,000             | 24.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.15  | Put        |           | 2,689.00000  | 2,708,000         | 24.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.05  | Call       |           | 2.00000      | 2,000             | 24.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.05  | Put        |           | 2,589.00000  | 2,609,000         | 24.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.95   | Call       |           | 3.00000      | 2,000             | 24.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,490.00000  | 2,509,000         | 24.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.85   | Call       |           | 3.00000      | 3,000             | 24.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,390.00000  | 2,410,000         | 24.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.75   | Call       |           | 4.00000      | 3,000             | 24.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.75   | Put        |           | 2,291.00000  | 2,310,000         | 24.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.05   | Call       |           | 66.00000     | 60,000            | 17.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.05   | Put        |           | 653.00000    | 667,000           | 17.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 29.80      | 0.00  | 0                | 26,596        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.15  | Put        |           | 4,687.00000  | 4,707,000         | 29.80      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.40   | Call       |           | 8.00000      | 6,000             | 23.53      | 0.00  | 0                | 26,596        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.40   | Put        |           | 1,945.00000  | 1,963,000         | 23.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 30.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 12.40  | Put        |           | 4,937.00000  | 4,957,000         | 30.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.30  | Call       |           | 1.00000      | 1,000             | 25.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.30  | Put        |           | 2,838.00000  | 2,858,000         | 25.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.20  | Call       |           | 2.00000      | 1,000             | 25.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.20  | Put        |           | 2,739.00000  | 2,758,000         | 25.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.10  | Call       |           | 2.00000      | 2,000             | 24.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.10  | Put        |           | 2,639.00000  | 2,659,000         | 24.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.90   | Call       |           | 3.00000      | 2,000             | 24.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,440.00000  | 2,459,000         | 24.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.80   | Call       |           | 4.00000      | 3,000             | 24.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.80   | Put        |           | 2,341.00000  | 2,360,000         | 24.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.70   | Call       |           | 5.00000      | 4,000             | 24.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 9.70   | Put        |           | 2,242.00000  | 2,261,000         | 24.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.00   | Call       |           | 73.00000     | 67,000            | 17.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 8.00   | Put        |           | 610.00000    | 624,000           | 17.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.00  | Call       |           | 3.00000      | 2,000             | 24.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,540.00000  | 2,559,000         | 24.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.70  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.70  | Put        |           | 8,237.00000  | 8,257,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.70   | Call       |           | 3,763.00000  | 3,743,000         | 20.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.70   | Put        |           | 0.00000      | 0,000             | 20.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.75  | Call       |           | 0.00000      | 0,000             | 35.41      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.75  | Put        |           | 6,287.00000  | 6,307,000         | 35.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.75  | Call       |           | 0.00000      | 0,000             | 28.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.75  | Put        |           | 4,287.00000  | 4,307,000         | 28.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.80  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.80  | Put        |           | 8,337.00000  | 8,357,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.80  | Call       |           | 0.00000      | 0,000             | 35.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.80  | Put        |           | 6,337.00000  | 6,357,000         | 35.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.80  | Call       |           | 0.00000      | 0,000             | 28.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.80  | Put        |           | 4,337.00000  | 4,357,000         | 28.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.80   | Call       |           | 3,663.00000  | 3,643,000         | 21.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.80   | Put        |           | 0.00000      | 0,000             | 21.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,487.00000  | 8,507,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 35.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,487.00000  | 6,507,000         | 35.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 29.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,487.00000  | 4,507,000         | 29.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,513.00000  | 3,493,000         | 22.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 22.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,387.00000  | 8,407,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 35.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,387.00000  | 6,407,000         | 35.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,613.00000  | 3,593,000         | 21.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 21.67      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 17.50  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 17.50  | Put        |           | 10,037.00000 | 10,057,000        | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,437.00000  | 8,457,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 35.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,437.00000  | 6,457,000         | 35.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,563.00000  | 3,543,000         | 21.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 21.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,537.00000  | 8,557,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,463.00000  | 3,443,000         | 22.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 22.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.05  | Put        |           | 8,587.00000  | 8,607,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 36.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.05  | Put        |           | 6,587.00000  | 6,607,000         | 36.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.05   | Call       |           | 479.00000    | 461,000           | 15.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.05   | Put        |           | 66.00000     | 68,000            | 15.12      | 0.00  | 0                | 6,000         |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.05   | Call       |           | 1,415.00000  | 1,395,000         | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 6.05   | Put        |           | 2.00000      | 2,000             | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.05   | Call       |           | 2,413.00000  | 2,393,000         | 23.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 23.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.05   | Call       |           | 3,413.00000  | 3,393,000         | 22.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 22.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.60  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.60  | Put        |           | 8,137.00000  | 8,157,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.60   | Call       |           | 3,863.00000  | 3,843,000         | 20.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.60   | Put        |           | 0.00000      | 0,000             | 20.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.65  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 15.65  | Put        |           | 8,187.00000  | 8,207,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.65   | Call       |           | 3,813.00000  | 3,793,000         | 20.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 3.65   | Put        |           | 0.00000      | 0,000             | 20.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 16.10  | Put        |           | 8,637.00000  | 8,657,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 36.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 14.10  | Put        |           | 6,637.00000  | 6,657,000         | 36.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.10   | Call       |           | 3,363.00000  | 3,343,000         | 23.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 23.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.40   | Call       |           | 244.00000    | 232,000           | 14.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Option | 7.40   | Put        |           | 181.00000    | 189,000           | 14.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,261.00000  | 8,281,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.85  | Call       |           | 1.00000      | 0,000             | 28.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,262.00000  | 6,281,000         | 28.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.85  | Call       |           | 7.00000      | 6,000             | 27.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,268.00000  | 4,287,000         | 27.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.85   | Call       |           | 39.00000     | 36,000            | 24.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,300.00000  | 2,317,000         | 24.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.85   | Call       |           | 807.00000    | 789,000           | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.85   | Put        |           | 68.00000     | 70,000            | 15.27      | 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       |           | 1,746.00000  | 1,726,000         | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.85   | Put        |           | 7.00000      | 7,000             | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,740.00000  | 2,720,000         | 23.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.85   | Put        |           | 1.00000      | 1,000             | 23.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,739.00000  | 3,719,000         | 27.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 27.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.80  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.80  | Put        |           | 8,211.00000  | 8,231,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.80  | Call       |           | 1.00000      | 1,000             | 27.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.80  | Put        |           | 6,212.00000  | 6,232,000         | 27.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.80  | Call       |           | 8.00000      | 6,000             | 27.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.80  | Put        |           | 4,219.00000  | 4,237,000         | 27.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.80   | Call       |           | 41.00000     | 38,000            | 24.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.80   | Put        |           | 2,252.00000  | 2,269,000         | 24.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.80   | Call       |           | 265.00000    | 255,000           | 16.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.80   | Put        |           | 476.00000    | 486,000           | 16.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.80   | Call       |           | 848.00000    | 829,000           | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.80   | Put        |           | 59.00000     | 60,000            | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.80   | Call       |           | 1,795.00000  | 1,775,000         | 18.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.80   | Put        |           | 6.00000      | 6,000             | 18.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.80   | Call       |           | 2,790.00000  | 2,770,000         | 23.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.80   | Put        |           | 1.00000      | 1,000             | 23.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.80   | Call       |           | 3,789.00000  | 3,769,000         | 27.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.80   | Put        |           | 0.00000      | 0,000             | 27.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.85   | Call       |           | 250.00000    | 240,000           | 17.14      | 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        |           | 511.00000    | 521,000           | 17.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,311.00000  | 8,331,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.90  | Call       |           | 1.00000      | 0,000             | 28.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,312.00000  | 6,331,000         | 28.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.90  | Call       |           | 7.00000      | 6,000             | 27.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,318.00000  | 4,337,000         | 27.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.90   | Call       |           | 38.00000     | 34,000            | 24.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,349.00000  | 2,365,000         | 24.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.90   | Call       |           | 236.00000    | 227,000           | 17.33      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.90   | Put        |           | 547.00000    | 558,000           | 17.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.90   | Call       |           | 767.00000    | 749,000           | 15.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.90   | Put        |           | 78.00000     | 80,000            | 15.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,697.00000  | 1,676,000         | 18.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.90   | Put        |           | 8.00000      | 7,000             | 18.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,690.00000  | 2,670,000         | 23.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.90   | Put        |           | 1.00000      | 1,000             | 23.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,689.00000  | 3,669,000         | 27.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 27.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,361.00000  | 8,381,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.95  | Call       |           | 1.00000      | 0,000             | 28.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,362.00000  | 6,381,000         | 28.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.95  | Call       |           | 6.00000      | 5,000             | 27.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,367.00000  | 4,386,000         | 27.79      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.95   | Call       |           | 36.00000     | 33,000            | 24.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,397.00000  | 2,414,000         | 24.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.95   | Call       |           | 223.00000    | 214,000           | 17.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.95   | Put        |           | 584.00000    | 595,000           | 17.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.95   | Call       |           | 729.00000    | 711,000           | 15.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.95   | Put        |           | 90.00000     | 92,000            | 15.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,648.00000  | 1,627,000         | 17.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.95   | Put        |           | 9.00000      | 8,000             | 17.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,640.00000  | 2,620,000         | 23.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.95   | Put        |           | 1.00000      | 1,000             | 23.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,639.00000  | 3,619,000         | 27.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 27.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.05  | Put        |           | 8,461.00000  | 8,481,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 28.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.05  | Put        |           | 6,461.00000  | 6,481,000         | 28.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.05  | Call       |           | 6.00000      | 5,000             | 27.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.05  | Put        |           | 4,467.00000  | 4,486,000         | 27.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.05  | Call       |           | 33.00000     | 30,000            | 24.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.05  | Put        |           | 2,494.00000  | 2,511,000         | 24.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.05   | Call       |           | 200.00000    | 191,000           | 17.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.05   | Put        |           | 661.00000    | 672,000           | 17.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.05   | Call       |           | 655.00000    | 637,000           | 15.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.05   | Put        |           | 116.00000    | 118,000           | 15.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.05   | Call       |           | 1,549.00000  | 1,529,000         | 17.42      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.05   | Put        |           | 10.00000     | 10,000            | 17.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.05   | Call       |           | 2,540.00000  | 2,520,000         | 22.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.05   | Put        |           | 1.00000      | 1,000             | 22.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.05   | Call       |           | 3,539.00000  | 3,519,000         | 26.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 26.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.10  | Put        |           | 8,511.00000  | 8,531,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 28.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.10  | Put        |           | 6,511.00000  | 6,531,000         | 28.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.10  | Call       |           | 5.00000      | 4,000             | 27.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.10  | Put        |           | 4,516.00000  | 4,535,000         | 27.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.10  | Call       |           | 31.00000     | 28,000            | 24.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.10  | Put        |           | 2,542.00000  | 2,559,000         | 24.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.10   | Call       |           | 189.00000    | 181,000           | 18.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.10   | Put        |           | 700.00000    | 712,000           | 18.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.10   | Call       |           | 619.00000    | 602,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.10   | Put        |           | 130.00000    | 133,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.10   | Call       |           | 1,501.00000  | 1,480,000         | 17.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.10   | Put        |           | 12.00000     | 11,000            | 17.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.10   | Call       |           | 2,491.00000  | 2,470,000         | 22.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.10   | Put        |           | 2.00000      | 1,000             | 22.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.10   | Call       |           | 3,489.00000  | 3,469,000         | 26.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 26.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.15  | Put        |           | 8,561.00000  | 8,581,000         | 30.62      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 28.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.15  | Put        |           | 6,561.00000  | 6,581,000         | 28.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.15  | Call       |           | 5.00000      | 4,000             | 27.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.15  | Put        |           | 4,566.00000  | 4,585,000         | 27.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.15  | Call       |           | 30.00000     | 27,000            | 24.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.15  | Put        |           | 2,591.00000  | 2,608,000         | 24.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.15   | Call       |           | 179.00000    | 171,000           | 18.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.15   | Put        |           | 740.00000    | 752,000           | 18.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.15   | Call       |           | 585.00000    | 568,000           | 15.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.15   | Put        |           | 146.00000    | 149,000           | 15.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.15   | Call       |           | 1,452.00000  | 1,431,000         | 16.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.15   | Put        |           | 13.00000     | 12,000            | 16.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.15   | Call       |           | 2,441.00000  | 2,421,000         | 21.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.15   | Put        |           | 2.00000      | 2,000             | 21.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.15   | Call       |           | 3,439.00000  | 3,419,000         | 26.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 26.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.30  | Put        |           | 8,711.00000  | 8,731,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 28.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.30  | Put        |           | 6,711.00000  | 6,731,000         | 28.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.30  | Call       |           | 4.00000      | 3,000             | 27.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.30  | Put        |           | 4,715.00000  | 4,734,000         | 27.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.30  | Call       |           | 26.00000     | 24,000            | 25.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.30  | Put        |           | 2,737.00000  | 2,755,000         | 25.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.30   | Call       |           | 490.00000    | 474,000           | 15.73      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.30   | Put        |           | 201.00000    | 205,000           | 15.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.30   | Call       |           | 1,306.00000  | 1,285,000         | 16.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.30   | Put        |           | 17.00000     | 16,000            | 16.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.30   | Call       |           | 2,291.00000  | 2,271,000         | 21.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.30   | Put        |           | 2.00000      | 2,000             | 21.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.30   | Call       |           | 3,289.00000  | 3,269,000         | 25.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 25.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.25  | Put        |           | 8,661.00000  | 8,681,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 28.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.25  | Put        |           | 6,661.00000  | 6,681,000         | 28.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.25  | Call       |           | 4.00000      | 4,000             | 27.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.25  | Put        |           | 4,665.00000  | 4,685,000         | 27.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.25  | Call       |           | 28.00000     | 25,000            | 25.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.25  | Put        |           | 2,689.00000  | 2,706,000         | 25.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.25   | Call       |           | 161.00000    | 153,000           | 18.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.25   | Put        |           | 822.00000    | 834,000           | 18.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.25   | Call       |           | 521.00000    | 504,000           | 15.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.25   | Put        |           | 182.00000    | 185,000           | 15.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.25   | Call       |           | 1,354.00000  | 1,334,000         | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.25   | Put        |           | 15.00000     | 15,000            | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.25   | Call       |           | 2,341.00000  | 2,321,000         | 21.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.25   | Put        |           | 2.00000      | 2,000             | 21.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.25   | Call       |           | 3,339.00000  | 3,319,000         | 26.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 26.10      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.40  | Put        |           | 8,811.00000  | 8,831,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 28.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.40  | Put        |           | 6,811.00000  | 6,831,000         | 28.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.40  | Call       |           | 3.00000      | 3,000             | 27.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.40  | Put        |           | 4,814.00000  | 4,834,000         | 27.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.40  | Call       |           | 24.00000     | 22,000            | 25.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.40  | Put        |           | 2,835.00000  | 2,853,000         | 25.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.40   | Call       |           | 137.00000    | 131,000           | 19.25      | 0.00  | 0                | 585           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.40   | Put        |           | 948.00000    | 962,000           | 19.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.40   | Call       |           | 433.00000    | 418,000           | 15.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.40   | Put        |           | 244.00000    | 249,000           | 15.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.40   | Call       |           | 1,210.00000  | 1,189,000         | 15.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.40   | Put        |           | 21.00000     | 20,000            | 15.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.40   | Call       |           | 2,192.00000  | 2,172,000         | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.40   | Put        |           | 3.00000      | 3,000             | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.40   | Call       |           | 3,189.00000  | 3,169,000         | 25.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 25.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.30   | Call       |           | 152.00000    | 145,000           | 18.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.30   | Put        |           | 863.00000    | 876,000           | 18.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.70  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.70  | Put        |           | 8,111.00000  | 8,131,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.70  | Call       |           | 1.00000      | 1,000             | 27.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.70  | Put        |           | 6,112.00000  | 6,132,000         | 27.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.70  | Call       |           | 9.00000      | 7,000             | 27.83      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.70  | Put        |           | 4,120.00000  | 4,138,000         | 27.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.70   | Call       |           | 45.00000     | 42,000            | 23.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.70   | Put        |           | 2,156.00000  | 2,173,000         | 23.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.70   | Call       |           | 297.00000    | 287,000           | 16.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.70   | Put        |           | 408.00000    | 418,000           | 16.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.70   | Call       |           | 932.00000    | 913,000           | 15.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.70   | Put        |           | 43.00000     | 44,000            | 15.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.70   | Call       |           | 1,894.00000  | 1,874,000         | 19.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.70   | Put        |           | 5.00000      | 5,000             | 19.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.70   | Call       |           | 2,890.00000  | 2,870,000         | 24.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.70   | Put        |           | 1.00000      | 1,000             | 24.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.70   | Call       |           | 3,889.00000  | 3,869,000         | 27.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.70   | Put        |           | 0.00000      | 0,000             | 27.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.75  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.75  | Put        |           | 8,161.00000  | 8,181,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.75  | Call       |           | 1.00000      | 1,000             | 27.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.75  | Put        |           | 6,162.00000  | 6,182,000         | 27.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.75  | Call       |           | 8.00000      | 7,000             | 27.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.75  | Put        |           | 4,169.00000  | 4,188,000         | 27.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.75   | Call       |           | 43.00000     | 40,000            | 24.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.75   | Put        |           | 2,204.00000  | 2,221,000         | 24.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.75   | Call       |           | 281.00000    | 270,000           | 16.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.75   | Put        |           | 442.00000    | 451,000           | 16.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.75   | Call       |           | 889.00000    | 871,000           | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.75   | Put        |           | 50.00000     | 52,000            | 15.16      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.75   | Call       |           | 1,845.00000  | 1,824,000         | 18.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.75   | Put        |           | 6.00000      | 5,000             | 18.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.75   | Call       |           | 2,840.00000  | 2,820,000         | 24.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.75   | Put        |           | 1.00000      | 1,000             | 24.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.75   | Call       |           | 3,839.00000  | 3,819,000         | 27.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.75   | Put        |           | 0.00000      | 0,000             | 27.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,411.00000  | 8,431,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 28.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,411.00000  | 6,431,000         | 28.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.00  | Call       |           | 6.00000      | 5,000             | 27.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,417.00000  | 4,436,000         | 27.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.00  | Call       |           | 34.00000     | 31,000            | 24.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,445.00000  | 2,462,000         | 24.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.00   | Call       |           | 211.00000    | 202,000           | 17.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.00   | Put        |           | 622.00000    | 633,000           | 17.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.00   | Call       |           | 691.00000    | 673,000           | 15.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.00   | Put        |           | 102.00000    | 104,000           | 15.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,598.00000  | 1,578,000         | 17.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.00   | Put        |           | 9.00000      | 9,000             | 17.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,590.00000  | 2,570,000         | 22.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.00   | Put        |           | 1.00000      | 1,000             | 22.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,589.00000  | 3,569,000         | 26.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 26.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.20  | Put        |           | 8,611.00000  | 8,631,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 28.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.20  | Put        |           | 6,611.00000  | 6,631,000         | 28.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.20  | Call       |           | 5.00000      | 4,000             | 27.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.20  | Put        |           | 4,616.00000  | 4,635,000         | 27.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.20  | Call       |           | 29.00000     | 26,000            | 25.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.20  | Put        |           | 2,640.00000  | 2,657,000         | 25.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.20   | Call       |           | 169.00000    | 162,000           | 18.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.20   | Put        |           | 780.00000    | 793,000           | 18.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.20   | Call       |           | 552.00000    | 536,000           | 15.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.20   | Put        |           | 163.00000    | 167,000           | 15.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.20   | Call       |           | 1,403.00000  | 1,382,000         | 16.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.20   | Put        |           | 14.00000     | 13,000            | 16.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.20   | Call       |           | 2,391.00000  | 2,371,000         | 21.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.20   | Put        |           | 2.00000      | 2,000             | 21.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.20   | Call       |           | 3,389.00000  | 3,369,000         | 26.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 26.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.35  | Put        |           | 8,761.00000  | 8,781,000         | 30.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 28.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.35  | Put        |           | 6,761.00000  | 6,781,000         | 28.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.35  | Call       |           | 4.00000      | 3,000             | 27.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.35  | Put        |           | 4,765.00000  | 4,784,000         | 27.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.35  | Call       |           | 25.00000     | 23,000            | 25.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.35  | Put        |           | 2,786.00000  | 2,804,000         | 25.34      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.35   | Call       |           | 145.00000    | 138,000           | 19.06      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.35   | Put        |           | 906.00000    | 919,000           | 19.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.35   | Call       |           | 461.00000    | 445,000           | 15.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.35   | Put        |           | 222.00000    | 226,000           | 15.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.35   | Call       |           | 1,258.00000  | 1,237,000         | 15.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.35   | Put        |           | 19.00000     | 18,000            | 15.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.35   | Call       |           | 2,242.00000  | 2,221,000         | 20.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.35   | Put        |           | 3.00000      | 2,000             | 20.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.35   | Call       |           | 3,239.00000  | 3,219,000         | 25.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 25.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.30   | Call       |           | 62.00000     | 58,000            | 22.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.30   | Put        |           | 1,773.00000  | 1,789,000         | 22.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.15   | Call       |           | 69.00000     | 65,000            | 22.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.15   | Put        |           | 1,630.00000  | 1,646,000         | 22.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,079.00000  | 1,093,000         | 19.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.55   | Call       |           | 118.00000    | 112,000           | 19.83      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.70   | Put        |           | 1,213.00000  | 1,228,000         | 20.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.70   | Call       |           | 102.00000    | 97,000            | 20.40      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.10   | Call       |           | 72.00000     | 68,000            | 21.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.10   | Put        |           | 1,583.00000  | 1,599,000         | 21.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.00   | Call       |           | 78.00000     | 74,000            | 21.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.00   | Put        |           | 1,489.00000  | 1,505,000         | 21.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.60   | Call       |           | 113.00000    | 107,000           | 20.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,124.00000  | 1,138,000         | 20.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,237.00000  | 8,255,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 10.00000     | 8,000             | 29.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,246.00000  | 6,262,000         | 29.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 31.00000     | 29,000            | 27.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,267.00000  | 4,283,000         | 27.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 89.00000     | 84,000            | 23.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,325.00000  | 2,338,000         | 23.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 361.00000    | 347,000           | 17.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 597.00000    | 601,000           | 17.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 888.00000    | 868,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 124.00000    | 122,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,781.00000  | 1,761,000         | 17.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Put        |           | 17.00000     | 15,000            | 17.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,768.00000  | 2,749,000         | 21.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Put        |           | 4.00000      | 3,000             | 21.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,765.00000  | 3,747,000         | 26.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Put        |           | 1.00000      | 1,000             | 26.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 222.00000    | 211,000           | 19.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,058.00000  | 1,065,000         | 19.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,287.00000  | 8,305,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 9.00000      | 8,000             | 29.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,295.00000  | 6,312,000         | 29.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 30.00000     | 28,000            | 27.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,316.00000  | 4,332,000         | 27.97      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 86.00000     | 81,000            | 23.72      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,372.00000  | 2,385,000         | 23.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 852.00000    | 831,000           | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 138.00000    | 135,000           | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,733.00000  | 1,713,000         | 17.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Put        |           | 19.00000     | 17,000            | 17.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,718.00000  | 2,699,000         | 21.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Put        |           | 4.00000      | 3,000             | 21.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,715.00000  | 3,697,000         | 26.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Put        |           | 1.00000      | 1,000             | 26.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Put        |           | 8,337.00000  | 8,355,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Call       |           | 9.00000      | 7,000             | 29.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Put        |           | 6,345.00000  | 6,361,000         | 29.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 29.00000     | 27,000            | 28.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 4,365.00000  | 4,381,000         | 28.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Call       |           | 83.00000     | 79,000            | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Put        |           | 2,419.00000  | 2,433,000         | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Call       |           | 332.00000    | 318,000           | 17.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Put        |           | 668.00000    | 672,000           | 17.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 817.00000    | 796,000           | 15.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 153.00000    | 150,000           | 15.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Call       |           | 1,685.00000  | 1,665,000         | 16.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Put        |           | 21.00000     | 19,000            | 16.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Call       |           | 2,668.00000  | 2,649,000         | 20.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Put        |           | 4.00000      | 3,000             | 20.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Call       |           | 3,665.00000  | 3,647,000         | 26.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Put        |           | 1.00000      | 1,000             | 26.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 8,387.00000  | 8,405,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 8.00000      | 7,000             | 29.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 6,394.00000  | 6,411,000         | 29.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 29.00000     | 26,000            | 28.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 4,415.00000  | 4,430,000         | 28.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 81.00000     | 76,000            | 23.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 2,467.00000  | 2,480,000         | 23.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 318.00000    | 305,000           | 17.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 704.00000    | 709,000           | 17.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Call       |           | 782.00000    | 762,000           | 15.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Put        |           | 168.00000    | 166,000           | 15.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Call       |           | 1,637.00000  | 1,617,000         | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Put        |           | 23.00000     | 21,000            | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Call       |           | 2,619.00000  | 2,600,000         | 20.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Put        |           | 5.00000      | 4,000             | 20.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Call       |           | 3,615.00000  | 3,597,000         | 25.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Put        |           | 1.00000      | 1,000             | 25.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 346.00000    | 332,000           | 17.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 632.00000    | 636,000           | 17.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Put        |           | 8,437.00000  | 8,455,000         | 27.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Call       |           | 8.00000      | 7,000             | 29.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Put        |           | 6,444.00000  | 6,461,000         | 29.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Call       |           | 28.00000     | 25,000            | 28.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Put        |           | 4,464.00000  | 4,479,000         | 28.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Call       |           | 79.00000     | 74,000            | 24.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Put        |           | 2,515.00000  | 2,528,000         | 24.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Call       |           | 305.00000    | 292,000           | 18.06      | 0.00  | 0                | 4,400         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Put        |           | 741.00000    | 746,000           | 18.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Call       |           | 749.00000    | 729,000           | 15.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Put        |           | 185.00000    | 183,000           | 15.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Call       |           | 1,589.00000  | 1,569,000         | 16.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Put        |           | 25.00000     | 23,000            | 16.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Call       |           | 2,569.00000  | 2,550,000         | 20.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Put        |           | 5.00000      | 4,000             | 20.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Call       |           | 3,565.00000  | 3,547,000         | 25.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Put        |           | 1.00000      | 1,000             | 25.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 8,487.00000  | 8,505,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 7.00000      | 6,000             | 29.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 6,493.00000  | 6,510,000         | 29.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 27.00000     | 24,000            | 28.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 4,513.00000  | 4,528,000         | 28.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 76.00000     | 72,000            | 24.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 2,562.00000  | 2,576,000         | 24.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 293.00000    | 280,000           | 18.22      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 779.00000    | 784,000           | 18.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Call       |           | 717.00000    | 697,000           | 15.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Put        |           | 203.00000    | 201,000           | 15.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Call       |           | 1,542.00000  | 1,522,000         | 16.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Put        |           | 28.00000     | 26,000            | 16.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Call       |           | 2,519.00000  | 2,500,000         | 20.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Put        |           | 5.00000      | 4,000             | 20.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Call       |           | 3,516.00000  | 3,497,000         | 25.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Put        |           | 2.00000      | 1,000             | 25.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 8,537.00000  | 8,555,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 7.00000      | 6,000             | 29.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 6,543.00000  | 6,560,000         | 29.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 26.00000     | 24,000            | 28.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 4,562.00000  | 4,578,000         | 28.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 74.00000     | 70,000            | 24.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 2,610.00000  | 2,624,000         | 24.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 281.00000    | 269,000           | 18.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 817.00000    | 823,000           | 18.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Call       |           | 685.00000    | 666,000           | 15.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Put        |           | 221.00000    | 220,000           | 15.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Call       |           | 1,494.00000  | 1,474,000         | 16.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Put        |           | 30.00000     | 28,000            | 16.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Call       |           | 2,470.00000  | 2,451,000         | 20.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Put        |           | 6.00000      | 5,000             | 20.00      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Call       |           | 3,466.00000  | 3,447,000         | 25.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Put        |           | 2.00000      | 1,000             | 25.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Put        |           | 8,737.00000  | 8,755,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Call       |           | 6.00000      | 5,000             | 29.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Put        |           | 6,742.00000  | 6,759,000         | 29.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Call       |           | 24.00000     | 21,000            | 28.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Put        |           | 4,760.00000  | 4,775,000         | 28.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Call       |           | 66.00000     | 62,000            | 24.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Put        |           | 2,802.00000  | 2,816,000         | 24.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Call       |           | 239.00000    | 229,000           | 19.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Put        |           | 975.00000    | 983,000           | 19.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Call       |           | 570.00000    | 552,000           | 16.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Put        |           | 306.00000    | 306,000           | 16.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Call       |           | 1,308.00000  | 1,288,000         | 15.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Put        |           | 44.00000     | 42,000            | 15.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Call       |           | 2,271.00000  | 2,252,000         | 19.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Put        |           | 7.00000      | 6,000             | 19.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Call       |           | 3,266.00000  | 3,247,000         | 24.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Put        |           | 2.00000      | 1,000             | 24.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 8,687.00000  | 8,705,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 6.00000      | 5,000             | 29.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 6,692.00000  | 6,709,000         | 29.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 24.00000     | 22,000            | 28.43      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 4,710.00000  | 4,726,000         | 28.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 68.00000     | 64,000            | 24.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 2,754.00000  | 2,768,000         | 24.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 249.00000    | 238,000           | 18.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 935.00000    | 942,000           | 18.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Call       |           | 597.00000    | 579,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Put        |           | 283.00000    | 283,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Call       |           | 1,354.00000  | 1,334,000         | 15.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Put        |           | 40.00000     | 38,000            | 15.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Call       |           | 2,321.00000  | 2,302,000         | 19.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Put        |           | 7.00000      | 6,000             | 19.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Call       |           | 3,316.00000  | 3,297,000         | 24.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Put        |           | 2.00000      | 1,000             | 24.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Call       |           | 213.00000    | 203,000           | 19.50      | 0.00  | 0                | 117           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,099.00000  | 1,107,000         | 19.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Call       |           | 1.00000      | 0,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Put        |           | 8,787.00000  | 8,804,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Call       |           | 5.00000      | 4,000             | 29.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Put        |           | 6,791.00000  | 6,808,000         | 29.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Call       |           | 23.00000     | 20,000            | 28.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Put        |           | 4,809.00000  | 4,824,000         | 28.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Call       |           | 64.00000     | 60,000            | 24.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Put        |           | 2,850.00000  | 2,864,000         | 24.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Call       |           | 230.00000    | 220,000           | 19.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,016.00000  | 1,024,000         | 19.18      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Call       |           | 544.00000    | 526,000           | 16.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Put        |           | 330.00000    | 330,000           | 16.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Call       |           | 1,262.00000  | 1,242,000         | 15.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Put        |           | 48.00000     | 46,000            | 15.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Call       |           | 2,222.00000  | 2,203,000         | 18.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Put        |           | 8.00000      | 7,000             | 18.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Call       |           | 3,216.00000  | 3,197,000         | 23.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Put        |           | 2.00000      | 1,000             | 23.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Call       |           | 270.00000    | 258,000           | 18.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Put        |           | 856.00000    | 862,000           | 18.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,137.00000  | 8,155,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 11.00000     | 9,000             | 29.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,147.00000  | 6,163,000         | 29.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 33.00000     | 30,000            | 27.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,169.00000  | 4,184,000         | 27.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 95.00000     | 90,000            | 23.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,231.00000  | 2,244,000         | 23.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 393.00000    | 379,000           | 17.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 529.00000    | 533,000           | 17.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Call       |           | 963.00000    | 943,000           | 15.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Put        |           | 99.00000     | 97,000            | 15.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,878.00000  | 1,859,000         | 17.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Put        |           | 14.00000     | 13,000            | 17.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,867.00000  | 2,848,000         | 21.93      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Put        |           | 3.00000      | 2,000             | 21.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,865.00000  | 3,847,000         | 27.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Put        |           | 1.00000      | 1,000             | 27.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,187.00000  | 8,205,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 10.00000     | 9,000             | 29.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,196.00000  | 6,213,000         | 29.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 32.00000     | 29,000            | 27.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,218.00000  | 4,233,000         | 27.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 92.00000     | 87,000            | 23.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,278.00000  | 2,291,000         | 23.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 377.00000    | 362,000           | 17.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 563.00000    | 566,000           | 17.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 925.00000    | 905,000           | 15.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 111.00000    | 109,000           | 15.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,829.00000  | 1,810,000         | 17.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Put        |           | 15.00000     | 14,000            | 17.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,817.00000  | 2,799,000         | 21.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Put        |           | 3.00000      | 3,000             | 21.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,815.00000  | 3,797,000         | 26.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Put        |           | 1.00000      | 1,000             | 26.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Put        |           | 8,587.00000  | 8,605,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Call       |           | 7.00000      | 6,000             | 29.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Put        |           | 6,593.00000  | 6,610,000         | 29.34      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Call       |           | 26.00000     | 23,000            | 28.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Put        |           | 4,612.00000  | 4,627,000         | 28.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 72.00000     | 67,000            | 24.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 2,658.00000  | 2,671,000         | 24.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Call       |           | 655.00000    | 636,000           | 16.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Put        |           | 241.00000    | 240,000           | 16.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Call       |           | 1,447.00000  | 1,427,000         | 16.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Put        |           | 33.00000     | 31,000            | 16.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Call       |           | 2,420.00000  | 2,401,000         | 19.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Put        |           | 6.00000      | 5,000             | 19.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Call       |           | 3,416.00000  | 3,397,000         | 24.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Put        |           | 2.00000      | 1,000             | 24.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Call       |           | 1.00000      | 1,000             | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Put        |           | 8,637.00000  | 8,655,000         | 27.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Call       |           | 6.00000      | 5,000             | 29.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Put        |           | 6,642.00000  | 6,659,000         | 29.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Call       |           | 25.00000     | 22,000            | 28.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Put        |           | 4,661.00000  | 4,676,000         | 28.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Call       |           | 70.00000     | 65,000            | 24.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Put        |           | 2,706.00000  | 2,719,000         | 24.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Call       |           | 259.00000    | 248,000           | 18.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Put        |           | 895.00000    | 902,000           | 18.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Call       |           | 626.00000    | 607,000           | 16.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Put        |           | 262.00000    | 261,000           | 16.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Call       |           | 1,401.00000  | 1,381,000         | 16.06      | 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 | 6.35   | Put        |           | 37.00000     | 35,000            | 16.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Call       |           | 2,370.00000  | 2,351,000         | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Put        |           | 6.00000      | 5,000             | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Call       |           | 3,366.00000  | 3,347,000         | 24.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Put        |           | 2.00000      | 1,000             | 24.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Call       |           | 3.00000      | 2,000             | 28.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Put        |           | 7,339.00000  | 7,356,000         | 28.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Call       |           | 17.00000     | 15,000            | 29.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Put        |           | 5,353.00000  | 5,369,000         | 29.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Call       |           | 48.00000     | 45,000            | 26.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Put        |           | 3,384.00000  | 3,399,000         | 26.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Call       |           | 155.00000    | 147,000           | 20.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Put        |           | 1,491.00000  | 1,501,000         | 20.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Call       |           | 4,665.00000  | 4,646,000         | 28.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Put        |           | 1.00000      | 0,000             | 28.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 1,536.00000  | 1,546,000         | 21.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 150.00000    | 142,000           | 21.11      | 0.00  | 0                | 330           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Call       |           | 117.00000    | 111,000           | 22.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Put        |           | 1,903.00000  | 1,915,000         | 22.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 140.00000    | 133,000           | 21.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 1,626.00000  | 1,637,000         | 21.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 114.00000    | 108,000           | 22.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 1,950.00000  | 1,962,000         | 22.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Call       |           | 411.00000    | 396,000           | 16.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Put        |           | 497.00000    | 500,000           | 16.94      | 0.00  | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 457.00000    | 475,000           | 18.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 616.00000    | 654,000           | 18.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 468.00000    | 455,000           | 18.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 677.00000    | 684,000           | 18.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 479.00000    | 465,000           | 17.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 588.00000    | 594,000           | 17.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 999.00000    | 1,008,000         | 19.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 340.00000    | 329,000           | 19.00      | 0.00                 | 0                | 30,000         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 2,774.00000  | 2,789,000         | 24.00      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 115.00000    | 110,000           | 24.00      | 0.00                 | 0                | 30,000         |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>268,838</b> |
| <b>Total \$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>30,543,006.70</b> | <b>4,103</b>     | <b>551,797</b> |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Future |        |            | 11.20840  | 11.22290     |                   |            | 1,120,840.00         | 100              | 32,443         |
| £ / R                      | On | 13/09/2010 | Foreign Exchange Future |        |            | 11.39280  | 11.40820     |                   |            | 341,784.00           | 30               | 2,554          |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Future |        |            | 11.57960  | 11.59350     |                   |            | 0.00                 | 0                | 7              |
| <b>Total £ / R Future</b>  |    |            |                         |        |            |           |              |                   |            | <b>1,462,624.00</b>  | <b>130</b>       | <b>35,004</b>  |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 22.05  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 22.05  | Put        |           | 10,827.00000 | 10,842,000        | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 20.05  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 20.05  | Put        |           | 8,827.00000  | 8,842,000         | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 22.35  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 22.35  | Put        |           | 11,127.00000 | 11,142,000        | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 20.35  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/06/2010 | Foreign Exchange Option | 20.35  | Put        |           | 9,127.00000  | 9,142,000         | 33.37      | 0.00                 | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.85  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.85  | Put        |           | 10,627.00000 | 10,642,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.85  | Put        |           | 8,627.00000  | 8,642,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 29.72      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.85  | Put        |           | 6,627.00000  | 6,642,000         | 29.72      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.85  | Call       |           | 1.00000      | 1,000             | 25.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.85  | Put        |           | 4,628.00000  | 4,643,000         | 25.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.70  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.70  | Put        |           | 10,477.00000 | 10,492,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.70  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.70  | Put        |           | 8,477.00000  | 8,492,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.70  | Call       |           | 0.00000      | 0,000             | 29.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.70  | Put        |           | 6,477.00000  | 6,492,000         | 29.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.70  | Call       |           | 1.00000      | 1,000             | 24.68      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.70  | Put        |           | 4,478.00000  | 4,493,000         | 24.68      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.60  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.60  | Put        |           | 10,377.00000 | 10,392,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.60  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.60  | Put        |           | 8,377.00000  | 8,392,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.60  | Call       |           | 17.00000     | 16,000            | 21.92      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.60  | Put        |           | 2,394.00000  | 2,408,000         | 21.92      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.60  | Call       |           | 54.00000     | 52,000            | 19.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.60  | Put        |           | 1,431.00000  | 1,444,000         | 19.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Call       |           | 693.00000    | 680,000           | 13.25      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Put        |           | 70.00000     | 72,000            | 13.25      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.60   | Call       |           | 1,629.00000  | 1,615,000         | 16.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.60   | Put        |           | 6.00000      | 7,000             | 16.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.40  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.40  | Put        |           | 10,177.00000 | 10,192,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.40  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.40  | Put        |           | 8,177.00000  | 8,192,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.45  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.45  | Put        |           | 10,227.00000 | 10,242,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.45  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.45  | Put        |           | 8,227.00000  | 8,242,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.45  | Call       |           | 63.00000     | 61,000            | 18.59      | 0.00  | 0                | 8,032         |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.45  | Put        |           | 1,290.00000  | 1,303,000         | 18.59      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.45  | Call       |           | 217.00000    | 211,000           | 14.71      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.45  | Put        |           | 444.00000    | 453,000           | 14.71      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.45  | Call       |           | 817.00000    | 803,000           | 13.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.45  | Put        |           | 44.00000     | 45,000            | 13.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.45   | Call       |           | 1,778.00000  | 1,764,000         | 16.90      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.45   | Put        |           | 5.00000      | 6,000             | 16.90      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.90  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.90  | Put        |           | 10,677.00000 | 10,692,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 29.86      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.90  | Put        |           | 6,677.00000  | 6,692,000         | 29.86      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.90  | Call       |           | 1.00000      | 1,000             | 25.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.90  | Put        |           | 4,678.00000  | 4,693,000         | 25.12      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.10  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.10  | Put        |           | 10,877.00000 | 10,892,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.10  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.10  | Put        |           | 8,877.00000  | 8,892,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.10  | Call       |           | 0.00000      | 0,000             | 30.40      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.10  | Put        |           | 6,877.00000  | 6,892,000         | 30.40      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.25  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.25  | Put        |           | 11,027.00000 | 11,042,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.25  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.25  | Put        |           | 9,027.00000  | 9,042,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.25  | Call       |           | 79.00000     | 76,000            | 17.81      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.25  | Put        |           | 1,106.00000  | 1,118,000         | 17.81      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.25  | Call       |           | 285.00000    | 277,000           | 13.93      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.25  | Put        |           | 312.00000    | 319,000           | 13.93      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.25  | Call       |           | 995.00000    | 980,000           | 12.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.25  | Put        |           | 22.00000     | 22,000            | 12.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.30  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.30  | Put        |           | 11,077.00000 | 11,092,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.30  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.30  | Put        |           | 9,077.00000  | 9,092,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.30  | Call       |           | 266.00000    | 259,000           | 14.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.30  | Put        |           | 343.00000    | 351,000           | 14.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.30  | Call       |           | 949.00000    | 935,000           | 13.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.30  | Put        |           | 26.00000     | 27,000            | 13.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.20  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.20  | Put        |           | 10,977.00000 | 10,992,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.20  | Put        |           | 8,977.00000  | 8,992,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.20  | Call       |           | 7.00000      | 7,000             | 22.54      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.20  | Put        |           | 2,984.00000  | 2,999,000         | 22.54      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.20  | Call       |           | 31.00000     | 29,000            | 21.50      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.20  | Put        |           | 2,008.00000  | 2,021,000         | 21.50      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.20  | Call       |           | 84.00000     | 80,000            | 17.62      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.20  | Put        |           | 1,061.00000  | 1,072,000         | 17.62      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.20  | Call       |           | 305.00000    | 297,000           | 13.74      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.20  | Put        |           | 282.00000    | 289,000           | 13.74      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.20  | Call       |           | 1,041.00000  | 1,026,000         | 12.93      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.20  | Put        |           | 18.00000     | 18,000            | 12.93      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.15  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.15  | Put        |           | 10,927.00000 | 10,942,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.15  | Call       |           | 0.00000      | 0,000             | 30.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.15  | Put        |           | 6,927.00000  | 6,942,000         | 30.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.15  | Call       |           | 1.00000      | 1,000             | 25.67      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.15  | Put        |           | 4,928.00000  | 4,943,000         | 25.67      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.00  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 22.00  | Put        |           | 10,777.00000 | 10,792,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.00  | Put        |           | 8,777.00000  | 8,792,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.95  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.95  | Put        |           | 10,727.00000 | 10,742,000        | 33.37      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.95  | Put        |           | 8,727.00000  | 8,742,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 29.99      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.95  | Put        |           | 6,727.00000  | 6,742,000         | 29.99      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.95  | Call       |           | 1.00000      | 1,000             | 25.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.95  | Put        |           | 4,728.00000  | 4,743,000         | 25.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.80  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.80  | Put        |           | 10,577.00000 | 10,592,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.80  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.80  | Put        |           | 8,577.00000  | 8,592,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.80  | Call       |           | 0.00000      | 0,000             | 29.59      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.80  | Put        |           | 6,577.00000  | 6,592,000         | 29.59      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.80  | Call       |           | 1.00000      | 1,000             | 24.90      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.80  | Put        |           | 4,578.00000  | 4,593,000         | 24.90      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.80  | Call       |           | 137.00000    | 132,000           | 16.07      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.80  | Put        |           | 714.00000    | 724,000           | 16.07      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.80  | Call       |           | 542.00000    | 531,000           | 13.41      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.80  | Put        |           | 119.00000    | 123,000           | 13.41      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.80   | Call       |           | 1,432.00000  | 1,417,000         | 15.04      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.80   | Put        |           | 9.00000      | 9,000             | 15.04      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.75  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.75  | Put        |           | 10,527.00000 | 10,542,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.75  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.75  | Put        |           | 8,527.00000  | 8,542,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.65  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.65  | Put        |           | 10,427.00000 | 10,442,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.65  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.65  | Put        |           | 8,427.00000  | 8,442,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.65  | Call       |           | 16.00000     | 15,000            | 21.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.65  | Put        |           | 2,443.00000  | 2,457,000         | 21.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.65  | Call       |           | 166.00000    | 161,000           | 15.48      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.65  | Put        |           | 593.00000    | 603,000           | 15.48      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.65  | Call       |           | 653.00000    | 641,000           | 13.29      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.65  | Put        |           | 80.00000     | 83,000            | 13.29      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.55  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.55  | Put        |           | 10,327.00000 | 10,342,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.55  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.55  | Put        |           | 8,327.00000  | 8,342,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.05  | Call       |           | 0.00000      | 0,000             | 30.26      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.05  | Put        |           | 6,827.00000  | 6,842,000         | 30.26      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.05  | Call       |           | 0.00000      | 0,000             | 27.64      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.05  | Put        |           | 5,827.00000  | 5,842,000         | 27.64      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.05  | Call       |           | 1.00000      | 1,000             | 25.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.05  | Put        |           | 4,828.00000  | 4,843,000         | 25.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.05  | Call       |           | 2.00000      | 2,000             | 23.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.05  | Put        |           | 3,829.00000  | 3,844,000         | 23.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.55  | Call       |           | 19.00000     | 17,000            | 21.87      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.55  | Put        |           | 2,346.00000  | 2,359,000         | 21.87      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.55  | Call       |           | 57.00000     | 54,000            | 18.98      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.55  | Put        |           | 1,384.00000  | 1,396,000         | 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 | 11.55  | Call       |           | 190.00000    | 184,000           | 15.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.55  | Put        |           | 517.00000    | 526,000           | 15.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Call       |           | 733.00000    | 720,000           | 13.21      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Put        |           | 60.00000     | 62,000            | 13.21      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.55   | Call       |           | 1,679.00000  | 1,664,000         | 16.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.55   | Put        |           | 6.00000      | 6,000             | 16.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.25  | Call       |           | 7.00000      | 6,000             | 22.60      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.25  | Put        |           | 3,034.00000  | 3,048,000         | 22.60      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.60  | Call       |           | 0.00000      | 0,000             | 31.75      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.60  | Put        |           | 7,377.00000  | 7,392,000         | 31.75      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.60  | Call       |           | 1.00000      | 0,000             | 26.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.60  | Put        |           | 5,378.00000  | 5,392,000         | 26.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.60  | Call       |           | 1.00000      | 1,000             | 24.46      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.60  | Put        |           | 4,378.00000  | 4,393,000         | 24.46      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.10  | Call       |           | 94.00000     | 91,000            | 17.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.10  | Put        |           | 971.00000    | 983,000           | 17.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.10  | Call       |           | 356.00000    | 347,000           | 13.66      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.10  | Put        |           | 233.00000    | 239,000           | 13.66      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.50  | Call       |           | 0.00000      | 0,000             | 31.48      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.50  | Put        |           | 7,277.00000  | 7,292,000         | 31.48      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.00  | Call       |           | 37.00000     | 35,000            | 20.73      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.00  | Put        |           | 1,814.00000  | 1,827,000         | 20.73      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.00  | Call       |           | 106.00000    | 102,000           | 16.84      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.00  | Put        |           | 883.00000    | 894,000           | 16.84      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Call       |           | 413.00000    | 403,000           | 13.57      | 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 | 11.00  | Put        |           | 190.00000    | 195,000           | 13.57      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.00  | Call       |           | 1,235.00000  | 1,221,000         | 13.98      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.00  | Put        |           | 12.00000     | 13,000            | 13.98      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.20  | Call       |           | 0.00000      | 0,000             | 30.67      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.20  | Put        |           | 6,977.00000  | 6,992,000         | 30.67      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.20  | Call       |           | 0.00000      | 0,000             | 27.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.20  | Put        |           | 5,977.00000  | 5,992,000         | 27.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.20  | Call       |           | 1.00000      | 1,000             | 25.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.20  | Put        |           | 4,978.00000  | 4,993,000         | 25.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.20  | Call       |           | 2.00000      | 2,000             | 23.58      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.20  | Put        |           | 3,979.00000  | 3,994,000         | 23.58      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.70  | Call       |           | 15.00000     | 14,000            | 22.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.70  | Put        |           | 2,492.00000  | 2,506,000         | 22.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.70  | Call       |           | 49.00000     | 47,000            | 19.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.70  | Put        |           | 1,526.00000  | 1,539,000         | 19.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.70  | Call       |           | 156.00000    | 151,000           | 15.68      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.70  | Put        |           | 633.00000    | 643,000           | 15.68      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.70  | Call       |           | 615.00000    | 603,000           | 13.33      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.70  | Put        |           | 92.00000     | 95,000            | 13.33      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.70   | Call       |           | 1,531.00000  | 1,516,000         | 15.57      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.70   | Put        |           | 8.00000      | 8,000             | 15.57      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.85  | Call       |           | 128.00000    | 124,000           | 16.26      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.85  | Put        |           | 755.00000    | 766,000           | 16.26      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.85  | Call       |           | 508.00000    | 497,000           | 13.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.85  | Put        |           | 135.00000    | 139,000           | 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 | 9.85   | Call       |           | 1,383.00000  | 1,368,000         | 14.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.85   | Put        |           | 10.00000     | 10,000            | 14.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.65  | Call       |           | 0.00000      | 0,000             | 29.18      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.65  | Put        |           | 6,427.00000  | 6,442,000         | 29.18      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.65  | Call       |           | 1.00000      | 0,000             | 26.76      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.65  | Put        |           | 5,428.00000  | 5,442,000         | 26.76      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.15  | Call       |           | 33.00000     | 31,000            | 21.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.15  | Put        |           | 1,960.00000  | 1,973,000         | 21.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.15  | Call       |           | 89.00000     | 85,000            | 17.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.15  | Put        |           | 1,016.00000  | 1,027,000         | 17.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.15  | Call       |           | 1,089.00000  | 1,075,000         | 13.19      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.15  | Put        |           | 16.00000     | 17,000            | 13.19      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.55  | Call       |           | 0.00000      | 0,000             | 31.61      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.55  | Put        |           | 7,327.00000  | 7,342,000         | 31.61      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.55  | Call       |           | 1.00000      | 0,000             | 26.54      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.55  | Put        |           | 5,328.00000  | 5,342,000         | 26.54      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.55  | Call       |           | 1.00000      | 1,000             | 24.35      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.55  | Put        |           | 4,328.00000  | 4,343,000         | 24.35      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.05  | Call       |           | 9.00000      | 8,000             | 22.39      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.05  | Put        |           | 2,836.00000  | 2,850,000         | 22.39      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.05  | Call       |           | 35.00000     | 33,000            | 20.92      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.05  | Put        |           | 1,862.00000  | 1,875,000         | 20.92      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.05  | Call       |           | 100.00000    | 96,000            | 17.04      | 0.00  | 0                | 28            |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.05  | Put        |           | 927.00000    | 938,000           | 17.04      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.05  | Call       |           | 384.00000    | 374,000           | 13.61      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.05  | Put        |           | 211.00000    | 216,000           | 13.61      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.05  | Call       |           | 1,187.00000  | 1,172,000         | 13.72      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.05  | Put        |           | 14.00000     | 14,000            | 13.72      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.45  | Call       |           | 0.00000      | 0,000             | 31.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.45  | Put        |           | 7,227.00000  | 7,242,000         | 31.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.45  | Call       |           | 0.00000      | 0,000             | 28.64      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.45  | Put        |           | 6,227.00000  | 6,242,000         | 28.64      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.45  | Call       |           | 1.00000      | 1,000             | 26.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.45  | Put        |           | 5,228.00000  | 5,243,000         | 26.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.45  | Call       |           | 1.00000      | 1,000             | 24.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.45  | Put        |           | 4,228.00000  | 4,243,000         | 24.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.95  | Call       |           | 39.00000     | 37,000            | 20.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.95  | Put        |           | 1,766.00000  | 1,779,000         | 20.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.95  | Call       |           | 113.00000    | 109,000           | 16.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.95  | Put        |           | 840.00000    | 851,000           | 16.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.95  | Call       |           | 443.00000    | 433,000           | 13.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.95  | Put        |           | 170.00000    | 175,000           | 13.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.95   | Call       |           | 1,284.00000  | 1,270,000         | 14.25      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.95   | Put        |           | 11.00000     | 12,000            | 14.25      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.90  | Call       |           | 41.00000     | 38,000            | 20.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.90  | Put        |           | 1,718.00000  | 1,730,000         | 20.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.90  | Call       |           | 121.00000    | 116,000           | 16.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.90  | Put        |           | 798.00000    | 808,000           | 16.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.90   | Call       |           | 1,333.00000  | 1,319,000         | 14.51      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.90   | Put        |           | 10.00000     | 11,000            | 14.51      | 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 | 18.25  | Call       |           | 0.00000      | 0,000             | 30.80      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.25  | Put        |           | 7,027.00000  | 7,042,000         | 30.80      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.25  | Call       |           | 0.00000      | 0,000             | 28.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.25  | Put        |           | 6,027.00000  | 6,042,000         | 28.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.25  | Call       |           | 1.00000      | 1,000             | 25.88      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.25  | Put        |           | 5,028.00000  | 5,043,000         | 25.88      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.25  | Call       |           | 2.00000      | 1,000             | 23.69      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.25  | Put        |           | 4,029.00000  | 4,043,000         | 23.69      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.75  | Call       |           | 47.00000     | 44,000            | 19.76      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.75  | Put        |           | 1,574.00000  | 1,586,000         | 19.76      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.75  | Call       |           | 146.00000    | 141,000           | 15.87      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.75  | Put        |           | 673.00000    | 683,000           | 15.87      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.75  | Call       |           | 578.00000    | 566,000           | 13.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.75  | Put        |           | 105.00000    | 108,000           | 13.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.75   | Call       |           | 1,481.00000  | 1,467,000         | 15.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.75   | Put        |           | 8.00000      | 9,000             | 15.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.75  | Call       |           | 14.00000     | 13,000            | 22.08      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.75  | Put        |           | 2,541.00000  | 2,555,000         | 22.08      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 30.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.00  | Put        |           | 6,777.00000  | 6,792,000         | 30.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.00  | Call       |           | 0.00000      | 0,000             | 27.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.00  | Put        |           | 5,777.00000  | 5,792,000         | 27.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.00  | Call       |           | 1.00000      | 1,000             | 25.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.00  | Put        |           | 4,778.00000  | 4,793,000         | 25.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.00  | Call       |           | 2.00000      | 2,000             | 23.38      | 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 | 15.00  | Put        |           | 3,779.00000  | 3,794,000         | 23.38      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.45  | Call       |           | 22.00000     | 20,000            | 21.76      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.45  | Put        |           | 2,249.00000  | 2,262,000         | 21.76      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.75  | Call       |           | 0.00000      | 0,000             | 29.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.75  | Put        |           | 6,527.00000  | 6,542,000         | 29.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.75  | Call       |           | 0.00000      | 0,000             | 26.98      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.75  | Put        |           | 5,527.00000  | 5,542,000         | 26.98      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.75  | Call       |           | 1.00000      | 1,000             | 24.79      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.75  | Put        |           | 4,528.00000  | 4,543,000         | 24.79      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.75  | Call       |           | 3.00000      | 3,000             | 23.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.75  | Put        |           | 3,530.00000  | 3,545,000         | 23.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.25  | Call       |           | 29.00000     | 27,000            | 21.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.25  | Put        |           | 2,056.00000  | 2,069,000         | 21.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.55  | Call       |           | 0.00000      | 0,000             | 28.91      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.55  | Put        |           | 6,327.00000  | 6,342,000         | 28.91      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.35  | Call       |           | 248.00000    | 242,000           | 14.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.35  | Put        |           | 375.00000    | 384,000           | 14.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.35  | Call       |           | 904.00000    | 890,000           | 13.05      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.35  | Put        |           | 31.00000     | 32,000            | 13.05      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.35   | Call       |           | 1,877.00000  | 1,863,000         | 17.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.35   | Put        |           | 4.00000      | 5,000             | 17.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.40  | Call       |           | 0.00000      | 0,000             | 28.51      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.40  | Put        |           | 6,177.00000  | 6,192,000         | 28.51      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.40  | Call       |           | 1.00000      | 1,000             | 26.21      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.40  | Put        |           | 5,178.00000  | 5,193,000         | 26.21      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.40  | Call       |           | 5.00000      | 5,000             | 22.75      | 0.00  | 0                | 8,032         |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.40  | Put        |           | 3,182.00000  | 3,197,000         | 22.75      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.40  | Call       |           | 232.00000    | 226,000           | 14.51      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.40  | Put        |           | 409.00000    | 418,000           | 14.51      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.40  | Call       |           | 860.00000    | 846,000           | 13.09      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.40  | Put        |           | 37.00000     | 38,000            | 13.09      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.50  | Call       |           | 1.00000      | 1,000             | 26.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.50  | Put        |           | 5,278.00000  | 5,293,000         | 26.43      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.50  | Call       |           | 1.00000      | 1,000             | 24.24      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.50  | Put        |           | 4,278.00000  | 4,293,000         | 24.24      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.50  | Call       |           | 5.00000      | 4,000             | 22.86      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.50  | Put        |           | 3,282.00000  | 3,296,000         | 22.86      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.50  | Call       |           | 20.00000     | 19,000            | 21.82      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.50  | Put        |           | 2,297.00000  | 2,311,000         | 21.82      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.50  | Call       |           | 60.00000     | 57,000            | 18.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.50  | Put        |           | 1,337.00000  | 1,349,000         | 18.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.50  | Call       |           | 203.00000    | 197,000           | 14.90      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.50  | Put        |           | 480.00000    | 489,000           | 14.90      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Call       |           | 775.00000    | 761,000           | 13.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Put        |           | 52.00000     | 53,000            | 13.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.50   | Call       |           | 1,728.00000  | 1,714,000         | 16.63      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.50   | Put        |           | 5.00000      | 6,000             | 16.63      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.90  | Put        |           | 8,677.00000  | 8,692,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.40  | Call       |           | 0.00000      | 0,000             | 31.21      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.40  | Put        |           | 7,177.00000  | 7,192,000         | 31.21      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.90  | Call       |           | 0.00000      | 0,000             | 27.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.90  | Put        |           | 5,677.00000  | 5,692,000         | 27.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.40  | Call       |           | 1.00000      | 1,000             | 24.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.40  | Put        |           | 4,178.00000  | 4,193,000         | 24.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.90  | Call       |           | 11.00000     | 10,000            | 22.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.90  | Put        |           | 2,688.00000  | 2,702,000         | 22.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.40  | Call       |           | 67.00000     | 64,000            | 18.40      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.40  | Put        |           | 1,244.00000  | 1,256,000         | 18.40      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.90  | Call       |           | 475.00000    | 464,000           | 13.49      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.90  | Put        |           | 152.00000    | 156,000           | 13.49      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.40   | Call       |           | 1,828.00000  | 1,813,000         | 17.16      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.40   | Put        |           | 5.00000      | 5,000             | 17.16      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 7.90   | Call       |           | 3,323.00000  | 3,309,000         | 23.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 7.90   | Put        |           | 0.00000      | 1,000             | 23.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.00  | Call       |           | 10.00000     | 9,000             | 22.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.00  | Put        |           | 2,787.00000  | 2,801,000         | 22.34      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.15  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.15  | Put        |           | 8,927.00000  | 8,942,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.65  | Call       |           | 0.00000      | 0,000             | 31.88      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.65  | Put        |           | 7,427.00000  | 7,442,000         | 31.88      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.15  | Call       |           | 0.00000      | 0,000             | 27.86      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.15  | Put        |           | 5,927.00000  | 5,942,000         | 27.86      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.65  | Call       |           | 1.00000      | 1,000             | 24.57      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.65  | Put        |           | 4,428.00000  | 4,443,000         | 24.57      | 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 | 14.15  | Call       |           | 8.00000      | 7,000             | 22.49      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.15  | Put        |           | 2,935.00000  | 2,949,000         | 22.49      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.65  | Call       |           | 52.00000     | 49,000            | 19.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.65  | Put        |           | 1,479.00000  | 1,491,000         | 19.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Call       |           | 330.00000    | 321,000           | 13.70      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Put        |           | 257.00000    | 263,000           | 13.70      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.65   | Call       |           | 1,580.00000  | 1,565,000         | 15.84      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.65   | Put        |           | 7.00000      | 7,000             | 15.84      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.15   | Call       |           | 3,073.00000  | 3,059,000         | 23.03      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.15   | Put        |           | 0.00000      | 1,000             | 23.03      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.60  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.60  | Put        |           | 9,377.00000  | 9,392,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.10  | Call       |           | 0.00000      | 0,000             | 33.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.10  | Put        |           | 7,877.00000  | 7,892,000         | 33.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.60  | Call       |           | 0.00000      | 0,000             | 29.05      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.60  | Put        |           | 6,377.00000  | 6,392,000         | 29.05      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.10  | Call       |           | 1.00000      | 1,000             | 25.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.10  | Put        |           | 4,878.00000  | 4,893,000         | 25.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.60  | Call       |           | 4.00000      | 4,000             | 22.96      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.60  | Put        |           | 3,381.00000  | 3,396,000         | 22.96      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.10  | Call       |           | 34.00000     | 32,000            | 21.11      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.10  | Put        |           | 1,911.00000  | 1,924,000         | 21.11      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.60  | Call       |           | 177.00000    | 172,000           | 15.29      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 11.60  | Put        |           | 554.00000    | 564,000           | 15.29      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 10.10  | Call       |           | 1,138.00000  | 1,123,000         | 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 | 10.10  | Put        |           | 15.00000     | 15,000            | 13.45      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Call       |           | 2,624.00000  | 2,610,000         | 21.07      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1.00000      | 2,000             | 21.07      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.30  | Call       |           | 0.00000      | 0,000             | 30.94      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.30  | Put        |           | 7,077.00000  | 7,092,000         | 30.94      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.30  | Call       |           | 0.00000      | 0,000             | 28.24      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.30  | Put        |           | 6,077.00000  | 6,092,000         | 28.24      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.30  | Call       |           | 1.00000      | 1,000             | 25.99      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.30  | Put        |           | 5,078.00000  | 5,093,000         | 25.99      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.30  | Call       |           | 1.00000      | 1,000             | 23.80      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.30  | Put        |           | 4,078.00000  | 4,093,000         | 23.80      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.30  | Call       |           | 6.00000      | 6,000             | 22.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.30  | Put        |           | 3,083.00000  | 3,098,000         | 22.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.80  | Call       |           | 13.00000     | 12,000            | 22.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.80  | Put        |           | 2,590.00000  | 2,604,000         | 22.13      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.30  | Call       |           | 27.00000     | 25,000            | 21.61      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.30  | Put        |           | 2,104.00000  | 2,117,000         | 21.61      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.80  | Call       |           | 44.00000     | 42,000            | 19.95      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.80  | Put        |           | 1,621.00000  | 1,634,000         | 19.95      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.30  | Call       |           | 75.00000     | 72,000            | 18.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.30  | Put        |           | 1,152.00000  | 1,164,000         | 18.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.10  | Call       |           | 8.00000      | 8,000             | 22.44      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.10  | Put        |           | 2,885.00000  | 2,900,000         | 22.44      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.35  | Call       |           | 0.00000      | 0,000             | 31.07      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.35  | Put        |           | 7,127.00000  | 7,142,000         | 31.07      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.35  | Call       |           | 0.00000      | 0,000             | 28.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.35  | Put        |           | 6,127.00000  | 6,142,000         | 28.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.35  | Call       |           | 1.00000      | 1,000             | 26.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.35  | Put        |           | 5,128.00000  | 5,143,000         | 26.10      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.35  | Call       |           | 1.00000      | 1,000             | 23.91      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.35  | Put        |           | 4,128.00000  | 4,143,000         | 23.91      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.85  | Call       |           | 12.00000     | 11,000            | 22.18      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.85  | Put        |           | 2,639.00000  | 2,653,000         | 22.18      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.35  | Call       |           | 25.00000     | 23,000            | 21.66      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.35  | Put        |           | 2,152.00000  | 2,165,000         | 21.66      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.85  | Call       |           | 42.00000     | 40,000            | 20.14      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.85  | Put        |           | 1,669.00000  | 1,682,000         | 20.14      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.35  | Call       |           | 71.00000     | 68,000            | 18.20      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 12.35  | Put        |           | 1,198.00000  | 1,210,000         | 18.20      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.95  | Call       |           | 10.00000     | 10,000            | 22.28      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.95  | Put        |           | 2,737.00000  | 2,752,000         | 22.28      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.50  | Call       |           | 0.00000      | 0,000             | 28.78      | 0.00  | 0                | 11,194        |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.50  | Put        |           | 6,277.00000  | 6,292,000         | 28.78      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.40  | Call       |           | 23.00000     | 22,000            | 21.71      | 0.00  | 0                | 11,194        |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 13.40  | Put        |           | 2,200.00000  | 2,214,000         | 21.71      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.35  | Call       |           | 6.00000      | 5,000             | 22.70      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.35  | Put        |           | 3,133.00000  | 3,147,000         | 22.70      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.80  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.80  | Put        |           | 9,577.00000  | 9,592,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.80  | Call       |           | 0.00000      | 0,000             | 32.29      | 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 | 18.80  | Put        |           | 7,577.00000  | 7,592,000         | 32.29      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.80  | Call       |           | 0.00000      | 0,000             | 27.09      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.80  | Put        |           | 5,577.00000  | 5,592,000         | 27.09      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.80  | Call       |           | 3.00000      | 3,000             | 23.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.80  | Put        |           | 3,580.00000  | 3,595,000         | 23.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.80   | Call       |           | 2,425.00000  | 2,410,000         | 20.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.80   | Put        |           | 2.00000      | 2,000             | 20.12      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.70  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.70  | Put        |           | 9,477.00000  | 9,492,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.70  | Call       |           | 0.00000      | 0,000             | 32.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.70  | Put        |           | 7,477.00000  | 7,492,000         | 32.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.70  | Call       |           | 0.00000      | 0,000             | 26.87      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.70  | Put        |           | 5,477.00000  | 5,492,000         | 26.87      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.70  | Call       |           | 3.00000      | 3,000             | 23.06      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.70  | Put        |           | 3,480.00000  | 3,495,000         | 23.06      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.70   | Call       |           | 2,524.00000  | 2,510,000         | 20.60      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.70   | Put        |           | 1.00000      | 2,000             | 20.60      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.75  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.75  | Put        |           | 9,527.00000  | 9,542,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.75  | Call       |           | 0.00000      | 0,000             | 32.15      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.75  | Put        |           | 7,527.00000  | 7,542,000         | 32.15      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Call       |           | 2,475.00000  | 2,460,000         | 20.36      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Put        |           | 2.00000      | 2,000             | 20.36      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.00  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.00  | Put        |           | 9,777.00000  | 9,792,000         | 33.37      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.00  | Call       |           | 0.00000      | 0,000             | 32.83      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.00  | Put        |           | 7,777.00000  | 7,792,000         | 32.83      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Call       |           | 2,225.00000  | 2,211,000         | 19.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Put        |           | 2.00000      | 3,000             | 19.17      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.10  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.10  | Put        |           | 9,877.00000  | 9,892,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.10  | Call       |           | 0.00000      | 0,000             | 27.75      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 17.10  | Put        |           | 5,877.00000  | 5,892,000         | 27.75      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.10  | Call       |           | 2.00000      | 2,000             | 23.48      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.10  | Put        |           | 3,879.00000  | 3,894,000         | 23.48      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.10   | Call       |           | 2,126.00000  | 2,111,000         | 18.70      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.10   | Put        |           | 3.00000      | 3,000             | 18.70      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.05  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.05  | Put        |           | 9,827.00000  | 9,842,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.05  | Call       |           | 0.00000      | 0,000             | 32.96      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.05  | Put        |           | 7,827.00000  | 7,842,000         | 32.96      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.05   | Call       |           | 2,176.00000  | 2,161,000         | 18.93      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.05   | Put        |           | 3.00000      | 3,000             | 18.93      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.15  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.15  | Put        |           | 9,927.00000  | 9,942,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.15  | Call       |           | 0.00000      | 0,000             | 33.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.15  | Put        |           | 7,927.00000  | 7,942,000         | 33.23      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.15  | Call       |           | 2.00000      | 2,000             | 23.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 15.15  | Put        |           | 3,929.00000  | 3,944,000         | 23.53      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Call       |           | 2,076.00000  | 2,062,000         | 18.46      | 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 | 9.15   | Put        |           | 3.00000      | 4,000             | 18.46      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.30  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.30  | Put        |           | 10,077.00000 | 10,092,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.30  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.30  | Put        |           | 8,077.00000  | 8,092,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.30   | Call       |           | 1,927.00000  | 1,912,000         | 17.69      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.30   | Put        |           | 4.00000      | 4,000             | 17.69      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.35  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.35  | Put        |           | 10,127.00000 | 10,142,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.35  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.35  | Put        |           | 8,127.00000  | 8,142,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.25  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.25  | Put        |           | 10,027.00000 | 10,042,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.25  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.25  | Put        |           | 8,027.00000  | 8,042,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.25   | Call       |           | 1,977.00000  | 1,962,000         | 17.96      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.25   | Put        |           | 4.00000      | 4,000             | 17.96      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.55  | Put        |           | 9,327.00000  | 9,342,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.55  | Call       |           | 4.00000      | 4,000             | 22.91      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.55  | Put        |           | 3,331.00000  | 3,346,000         | 22.91      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Call       |           | 2,674.00000  | 2,660,000         | 21.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1.00000      | 2,000             | 21.31      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.20   | Call       |           | 2,026.00000  | 2,012,000         | 18.22      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 9.20   | Put        |           | 3.00000      | 4,000             | 18.22      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.20   | Call       |           | 3,024.00000  | 3,009,000         | 22.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1.00000      | 1,000             | 22.97      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.05   | Call       |           | 3,173.00000  | 3,159,000         | 23.16      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.05   | Put        |           | 0.00000      | 1,000             | 23.16      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.25   | Call       |           | 2,974.00000  | 2,959,000         | 22.73      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1.00000      | 1,000             | 22.73      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.85  | Put        |           | 9,627.00000  | 9,642,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.85  | Call       |           | 0.00000      | 0,000             | 32.42      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.85  | Put        |           | 7,627.00000  | 7,642,000         | 32.42      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.85  | Call       |           | 0.00000      | 0,000             | 27.20      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.85  | Put        |           | 5,627.00000  | 5,642,000         | 27.20      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.85  | Call       |           | 3.00000      | 3,000             | 23.22      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.85  | Put        |           | 3,630.00000  | 3,645,000         | 23.22      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.85   | Call       |           | 2,375.00000  | 2,360,000         | 19.88      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.85   | Put        |           | 2.00000      | 2,000             | 19.88      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.65  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.65  | Put        |           | 9,427.00000  | 9,442,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.65  | Call       |           | 4.00000      | 3,000             | 23.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.65  | Put        |           | 3,431.00000  | 3,445,000         | 23.01      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.65   | Call       |           | 2,574.00000  | 2,560,000         | 20.83      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.65   | Put        |           | 1.00000      | 2,000             | 20.83      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.35   | Call       |           | 2,874.00000  | 2,859,000         | 22.26      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1.00000      | 1,000             | 22.26      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.40  | Put        |           | 9,177.00000  | 9,192,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.40   | Call       |           | 2,824.00000  | 2,809,000         | 22.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1.00000      | 1,000             | 22.02      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.90  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.90  | Put        |           | 9,677.00000  | 9,692,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.90  | Call       |           | 0.00000      | 0,000             | 32.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.90  | Put        |           | 7,677.00000  | 7,692,000         | 32.56      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.90  | Call       |           | 3.00000      | 2,000             | 23.27      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.90  | Put        |           | 3,680.00000  | 3,694,000         | 23.27      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Call       |           | 2,325.00000  | 2,311,000         | 19.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Put        |           | 2.00000      | 3,000             | 19.65      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.50  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 21.50  | Put        |           | 10,277.00000 | 10,292,000        | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.50  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 19.50  | Put        |           | 8,277.00000  | 8,292,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.95  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 20.95  | Put        |           | 9,727.00000  | 9,742,000         | 33.37      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.95  | Call       |           | 0.00000      | 0,000             | 32.69      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 18.95  | Put        |           | 7,727.00000  | 7,742,000         | 32.69      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.95  | Call       |           | 0.00000      | 0,000             | 27.42      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 16.95  | Put        |           | 5,727.00000  | 5,742,000         | 27.42      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.95  | Call       |           | 2.00000      | 2,000             | 23.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 14.95  | Put        |           | 3,729.00000  | 3,744,000         | 23.32      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.95   | Call       |           | 2,275.00000  | 2,261,000         | 19.41      | 0.00  | 0                | 0             |
| £ / R            | On | 14/06/2010 | Foreign Exchange Option | 8.95   | Put        |           | 2.00000      | 3,000             | 19.41      | 0.00  | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R                     | On | 14/06/2010 | Foreign Exchange Option | 21.20  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/06/2010 | Foreign Exchange Option | 21.20  | Put        |           | 9,977.00000  | 9,992,000         | 33.37      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/06/2010 | Foreign Exchange Option | 19.20  | Call       |           | 0.00000      | 0,000             | 33.37      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/06/2010 | Foreign Exchange Option | 19.20  | Put        |           | 7,977.00000  | 7,992,000         | 33.37      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.80  | Call       |           | 174.00000    | 162,000           | 19.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.80  | Put        |           | 1,546.00000  | 1,569,000         | 19.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.70  | Call       |           | 189.00000    | 180,000           | 19.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.70  | Put        |           | 1,481.00000  | 1,487,000         | 19.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.75  | Call       |           | 180.00000    | 171,000           | 19.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.75  | Put        |           | 1,522.00000  | 1,528,000         | 19.00      | 0.00                | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>38,480</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>1,462,624.00</b> | <b>130</b>       | <b>73,484</b> |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Future |        |            | 0.08250   | 0.08240      |                   |            | 0.00                | 0                | 1,364         |
| ¥ / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 0.08400   | 0.08390      |                   |            | 0.00                | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,364</b>  |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Option | 0.08   | Call       |           | 421.00000    | 421,000           | 18.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Option | 0.08   | Put        |           | 181.00000    | 171,000           | 18.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Option | 0.09   | Call       |           | 119.00000    | 115,000           | 23.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Option | 0.09   | Put        |           | 879.00000    | 865,000           | 23.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Option | 0.07   | Call       |           | 1,248.00000  | 1,259,000         | 19.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/06/2010 | Foreign Exchange Option | 0.07   | Put        |           | 8.00000      | 9,000             | 19.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/09/2010 | Foreign Exchange Option | 0.08   | Call       |           | 539.00000    | 539,000           | 21.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/09/2010 | Foreign Exchange Option | 0.08   | Put        |           | 439.00000    | 429,000           | 21.00      | 0.00                | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,364</b>  |
| € / R                     | On | 14/06/2010 | Foreign Exchange Future |        |            | 10.07890  | 10.08460     |                   |            | 12,548,230.50        | 1,245            | 27,663        |
| € / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 10.24860  | 10.25400     |                   |            | 21,009,630.00        | 2,050            | 4,748         |
| € / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 10.41920  | 10.42190     |                   |            | 0.00                 | 0                | 1,950         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>33,557,860.50</b> | <b>3,295</b>     | <b>34,361</b> |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 12.10  | Call       |           | 8.00000      | 6,000             | 18.30      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 12.10  | Put        |           | 2,023.00000  | 2,027,000         | 18.30      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 11.90  | Call       |           | 10.00000     | 9,000             | 17.69      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 11.90  | Put        |           | 1,825.00000  | 1,830,000         | 17.69      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 12.00  | Call       |           | 9.00000      | 7,000             | 17.99      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 12.00  | Put        |           | 1,924.00000  | 1,928,000         | 17.99      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 19.30  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 19.30  | Put        |           | 9,215.00000  | 9,221,000         | 33.46      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 17.30  | Call       |           | 0.00000      | 0,000             | 31.55      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 17.30  | Put        |           | 7,215.00000  | 7,221,000         | 31.55      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 15.30  | Call       |           | 0.00000      | 0,000             | 26.21      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 15.30  | Put        |           | 5,215.00000  | 5,221,000         | 26.21      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 13.30  | Call       |           | 1.00000      | 1,000             | 20.82      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 13.30  | Put        |           | 3,216.00000  | 3,222,000         | 20.82      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 11.30  | Call       |           | 26.00000     | 23,000            | 15.84      | 0.00                 | 0                | 25            |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 11.30  | Put        |           | 1,241.00000  | 1,244,000         | 15.84      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 10.30  | Call       |           | 157.00000    | 152,000           | 12.75      | 0.00                 | 0                | 20            |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 10.30  | Put        |           | 372.00000    | 373,000           | 12.75      | 0.00                 | 0                | 271           |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 9.30   | Call       |           | 808.00000    | 801,000           | 12.26      | 0.00                 | 0                | 0             |
| € / R                     | On | 14/06/2010 | Foreign Exchange Option | 9.30   | Put        |           | 23.00000     | 22,000            | 12.26      | 0.00                 | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.30   | Call       |           | 1,786.00000  | 1,780,000         | 16.47      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1.00000      | 1,000             | 16.47      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.30   | Call       |           | 2,785.00000  | 2,779,000         | 19.19      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.30   | Put        |           | 0.00000      | 0,000             | 19.19      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.60  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.60  | Put        |           | 9,515.00000  | 9,521,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.60  | Call       |           | 0.00000      | 0,000             | 32.27      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.60  | Put        |           | 7,515.00000  | 7,521,000         | 32.27      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.60  | Call       |           | 0.00000      | 0,000             | 27.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.60  | Put        |           | 5,515.00000  | 5,521,000         | 27.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.60  | Call       |           | 1.00000      | 1,000             | 21.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.60  | Put        |           | 3,516.00000  | 3,522,000         | 21.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.60  | Call       |           | 16.00000     | 14,000            | 16.76      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.60  | Put        |           | 1,531.00000  | 1,535,000         | 16.76      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Call       |           | 89.00000     | 85,000            | 13.68      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Put        |           | 604.00000    | 606,000           | 13.68      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.60   | Call       |           | 551.00000    | 543,000           | 12.21      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.60   | Put        |           | 66.00000     | 64,000            | 12.21      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Call       |           | 1,488.00000  | 1,482,000         | 14.90      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Put        |           | 3.00000      | 3,000             | 14.90      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.60   | Call       |           | 2,485.00000  | 2,479,000         | 18.56      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.60   | Put        |           | 0.00000      | 0,000             | 18.56      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.70  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.70  | Put        |           | 9,615.00000  | 9,621,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.70  | Call       |           | 0.00000      | 0,000             | 32.51      | 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 | 17.70  | Put        |           | 7,615.00000  | 7,621,000         | 32.51      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.70  | Call       |           | 0.00000      | 0,000             | 27.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.70  | Put        |           | 5,615.00000  | 5,621,000         | 27.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.70  | Call       |           | 1.00000      | 1,000             | 21.66      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.70  | Put        |           | 3,616.00000  | 3,622,000         | 21.66      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.70  | Call       |           | 14.00000     | 12,000            | 17.07      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.70  | Put        |           | 1,629.00000  | 1,633,000         | 17.07      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.70  | Call       |           | 74.00000     | 70,000            | 13.99      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.70  | Put        |           | 689.00000    | 691,000           | 13.99      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.70   | Call       |           | 474.00000    | 467,000           | 12.20      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.70   | Put        |           | 89.00000     | 88,000            | 12.20      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.70   | Call       |           | 1,389.00000  | 1,383,000         | 14.38      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.70   | Put        |           | 4.00000      | 4,000             | 14.38      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.70   | Call       |           | 2,385.00000  | 2,379,000         | 18.35      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.70   | Put        |           | 0.00000      | 0,000             | 18.35      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.35  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.35  | Put        |           | 9,265.00000  | 9,271,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.35  | Call       |           | 0.00000      | 0,000             | 31.67      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.35  | Put        |           | 7,265.00000  | 7,271,000         | 31.67      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.35  | Call       |           | 0.00000      | 0,000             | 26.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.35  | Put        |           | 5,265.00000  | 5,271,000         | 26.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.35  | Call       |           | 1.00000      | 1,000             | 20.93      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.35  | Put        |           | 3,266.00000  | 3,272,000         | 20.93      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.35  | Call       |           | 24.00000     | 21,000            | 15.99      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.35  | Put        |           | 1,289.00000  | 1,292,000         | 15.99      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.35  | Call       |           | 143.00000    | 138,000           | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.35  | Put        |           | 408.00000    | 409,000           | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.35   | Call       |           | 763.00000    | 756,000           | 12.25      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.35   | Put        |           | 28.00000     | 27,000            | 12.25      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.35   | Call       |           | 1,737.00000  | 1,731,000         | 16.21      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.35   | Put        |           | 2.00000      | 2,000             | 16.21      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.35   | Call       |           | 2,735.00000  | 2,729,000         | 19.09      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.35   | Put        |           | 0.00000      | 0,000             | 19.09      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.40  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.40  | Put        |           | 9,315.00000  | 9,321,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.40  | Call       |           | 0.00000      | 0,000             | 31.79      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.40  | Put        |           | 7,315.00000  | 7,321,000         | 31.79      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.40  | Call       |           | 0.00000      | 0,000             | 26.52      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.40  | Put        |           | 5,315.00000  | 5,321,000         | 26.52      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.40  | Call       |           | 1.00000      | 1,000             | 21.03      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.40  | Put        |           | 3,316.00000  | 3,322,000         | 21.03      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.40  | Call       |           | 22.00000     | 19,000            | 16.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.40  | Put        |           | 1,337.00000  | 1,340,000         | 16.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.40  | Call       |           | 130.00000    | 125,000           | 13.06      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.40  | Put        |           | 445.00000    | 446,000           | 13.06      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.40   | Call       |           | 718.00000    | 711,000           | 12.24      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.40   | Put        |           | 33.00000     | 32,000            | 12.24      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.40   | Call       |           | 1,687.00000  | 1,681,000         | 15.95      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.40   | Put        |           | 2.00000      | 2,000             | 15.95      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.40   | Call       |           | 2,685.00000  | 2,679,000         | 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 | 7.40   | Put        |           | 0.00000      | 0,000             | 18.98      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.55  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.55  | Put        |           | 9,465.00000  | 9,471,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.55  | Call       |           | 0.00000      | 0,000             | 32.15      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.55  | Put        |           | 7,465.00000  | 7,471,000         | 32.15      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.55  | Call       |           | 0.00000      | 0,000             | 26.99      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.55  | Put        |           | 5,465.00000  | 5,471,000         | 26.99      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.55  | Call       |           | 1.00000      | 1,000             | 21.35      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.55  | Put        |           | 3,466.00000  | 3,472,000         | 21.35      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.55  | Call       |           | 17.00000     | 15,000            | 16.61      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.55  | Put        |           | 1,482.00000  | 1,486,000         | 16.61      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Call       |           | 98.00000     | 94,000            | 13.52      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Put        |           | 563.00000    | 565,000           | 13.52      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.55   | Call       |           | 591.00000    | 584,000           | 12.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.55   | Put        |           | 56.00000     | 55,000            | 12.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Call       |           | 1,538.00000  | 1,532,000         | 15.16      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Put        |           | 3.00000      | 3,000             | 15.16      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.55   | Call       |           | 2,535.00000  | 2,529,000         | 18.67      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.55   | Put        |           | 0.00000      | 0,000             | 18.67      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.45  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.45  | Put        |           | 9,365.00000  | 9,371,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.45  | Call       |           | 0.00000      | 0,000             | 31.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.45  | Put        |           | 7,365.00000  | 7,371,000         | 31.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.45  | Call       |           | 0.00000      | 0,000             | 26.68      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.45  | Put        |           | 5,365.00000  | 5,371,000         | 26.68      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.45  | Call       |           | 1.00000      | 1,000             | 21.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.45  | Put        |           | 3,366.00000  | 3,372,000         | 21.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.45  | Call       |           | 20.00000     | 18,000            | 16.30      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.45  | Put        |           | 1,385.00000  | 1,389,000         | 16.30      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.45  | Call       |           | 118.00000    | 114,000           | 13.21      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.45  | Put        |           | 483.00000    | 485,000           | 13.21      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.45   | Call       |           | 675.00000    | 668,000           | 12.23      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.45   | Put        |           | 40.00000     | 39,000            | 12.23      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.45   | Call       |           | 1,637.00000  | 1,631,000         | 15.69      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.45   | Put        |           | 2.00000      | 2,000             | 15.69      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.45   | Call       |           | 2,635.00000  | 2,629,000         | 18.88      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.45   | Put        |           | 0.00000      | 0,000             | 18.88      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.50  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.50  | Put        |           | 9,415.00000  | 9,421,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.50  | Call       |           | 0.00000      | 0,000             | 32.03      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.50  | Put        |           | 7,415.00000  | 7,421,000         | 32.03      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.50  | Call       |           | 0.00000      | 0,000             | 26.83      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.50  | Put        |           | 5,415.00000  | 5,421,000         | 26.83      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.50  | Call       |           | 1.00000      | 1,000             | 21.24      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.50  | Put        |           | 3,416.00000  | 3,422,000         | 21.24      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.50  | Call       |           | 19.00000     | 16,000            | 16.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.50  | Put        |           | 1,434.00000  | 1,437,000         | 16.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Call       |           | 108.00000    | 103,000           | 13.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Put        |           | 523.00000    | 524,000           | 13.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.50   | Call       |           | 632.00000    | 625,000           | 12.23      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.50   | Put        |           | 47.00000     | 46,000            | 12.23      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.50   | Call       |           | 1,587.00000  | 1,581,000         | 15.42      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.50   | Put        |           | 2.00000      | 2,000             | 15.42      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.50   | Call       |           | 2,585.00000  | 2,579,000         | 18.77      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.50   | Put        |           | 0.00000      | 0,000             | 18.77      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.85  | Put        |           | 9,765.00000  | 9,771,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 32.87      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.85  | Put        |           | 7,765.00000  | 7,771,000         | 32.87      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 27.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.85  | Put        |           | 5,765.00000  | 5,771,000         | 27.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 21.98      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.85  | Put        |           | 3,765.00000  | 3,771,000         | 21.98      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.85  | Call       |           | 11.00000     | 9,000             | 17.53      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.85  | Put        |           | 1,776.00000  | 1,780,000         | 17.53      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.85  | Call       |           | 56.00000     | 52,000            | 14.45      | 0.00  | 0                | 29            |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.85  | Put        |           | 821.00000    | 823,000           | 14.45      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.85   | Call       |           | 369.00000    | 363,000           | 12.17      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.85   | Put        |           | 134.00000    | 134,000           | 12.17      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.85   | Call       |           | 1,240.00000  | 1,234,000         | 13.59      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.85   | Put        |           | 5.00000      | 5,000             | 13.59      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.85   | Call       |           | 2,235.00000  | 2,229,000         | 18.04      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.85   | Put        |           | 0.00000      | 0,000             | 18.04      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.80  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.80  | Put        |           | 9,715.00000  | 9,721,000         | 33.46      | 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 | 17.80  | Call       |           | 0.00000      | 0,000             | 32.75      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.80  | Put        |           | 7,715.00000  | 7,721,000         | 32.75      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.80  | Call       |           | 0.00000      | 0,000             | 27.76      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.80  | Put        |           | 5,715.00000  | 5,721,000         | 27.76      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.80  | Call       |           | 1.00000      | 0,000             | 21.87      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.80  | Put        |           | 3,716.00000  | 3,721,000         | 21.87      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.80  | Call       |           | 12.00000     | 10,000            | 17.38      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.80  | Put        |           | 1,727.00000  | 1,731,000         | 17.38      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.80  | Call       |           | 62.00000     | 58,000            | 14.29      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.80  | Put        |           | 777.00000    | 779,000           | 14.29      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.80   | Call       |           | 403.00000    | 396,000           | 12.18      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.80   | Put        |           | 118.00000    | 117,000           | 12.18      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.80   | Call       |           | 1,290.00000  | 1,283,000         | 13.86      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.80   | Put        |           | 5.00000      | 4,000             | 13.86      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.80   | Call       |           | 2,285.00000  | 2,279,000         | 18.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.80   | Put        |           | 0.00000      | 0,000             | 18.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.90  | Put        |           | 9,815.00000  | 9,821,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 32.98      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.90  | Put        |           | 7,815.00000  | 7,821,000         | 32.98      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 28.07      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.90  | Put        |           | 5,815.00000  | 5,821,000         | 28.07      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 22.09      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.90  | Put        |           | 3,815.00000  | 3,821,000         | 22.09      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.90  | Call       |           | 51.00000     | 48,000            | 14.60      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.90  | Put        |           | 866.00000    | 869,000           | 14.60      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.90   | Call       |           | 337.00000    | 332,000           | 12.17      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.90   | Put        |           | 152.00000    | 153,000           | 12.17      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Call       |           | 1,191.00000  | 1,185,000         | 13.33      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Put        |           | 6.00000      | 6,000             | 13.33      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.90   | Call       |           | 2,185.00000  | 2,179,000         | 17.93      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.90   | Put        |           | 0.00000      | 0,000             | 17.93      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.95  | Put        |           | 9,865.00000  | 9,871,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 33.10      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.95  | Put        |           | 7,865.00000  | 7,871,000         | 33.10      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 28.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.95  | Put        |           | 5,865.00000  | 5,871,000         | 28.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 22.19      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.95  | Put        |           | 3,865.00000  | 3,871,000         | 22.19      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.95  | Call       |           | 10.00000     | 8,000             | 17.84      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.95  | Put        |           | 1,875.00000  | 1,879,000         | 17.84      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.95  | Call       |           | 47.00000     | 43,000            | 14.76      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.95  | Put        |           | 912.00000    | 914,000           | 14.76      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.95   | Call       |           | 307.00000    | 302,000           | 12.16      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.95   | Put        |           | 172.00000    | 173,000           | 12.16      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.95   | Call       |           | 1,142.00000  | 1,135,000         | 13.07      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.95   | Put        |           | 7.00000      | 6,000             | 13.07      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.95   | Call       |           | 2,135.00000  | 2,129,000         | 17.83      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.95   | Put        |           | 0.00000      | 0,000             | 17.83      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.75  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 19.75  | Put        |           | 9,665.00000  | 9,671,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.75  | Call       |           | 0.00000      | 0,000             | 32.63      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 17.75  | Put        |           | 7,665.00000  | 7,671,000         | 32.63      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.75  | Call       |           | 0.00000      | 0,000             | 27.60      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 15.75  | Put        |           | 5,665.00000  | 5,671,000         | 27.60      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.75  | Call       |           | 1.00000      | 0,000             | 21.77      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 13.75  | Put        |           | 3,666.00000  | 3,671,000         | 21.77      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.75  | Call       |           | 13.00000     | 11,000            | 17.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.75  | Put        |           | 1,678.00000  | 1,682,000         | 17.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.75  | Call       |           | 68.00000     | 64,000            | 14.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.75  | Put        |           | 733.00000    | 735,000           | 14.14      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.75   | Call       |           | 437.00000    | 431,000           | 12.19      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.75   | Put        |           | 102.00000    | 102,000           | 12.19      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Call       |           | 1,339.00000  | 1,333,000         | 14.12      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Put        |           | 4.00000      | 4,000             | 14.12      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.75   | Call       |           | 2,335.00000  | 2,329,000         | 18.25      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 7.75   | Put        |           | 0.00000      | 0,000             | 18.25      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 20.00  | Put        |           | 9,915.00000  | 9,921,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 33.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 18.00  | Put        |           | 7,915.00000  | 7,921,000         | 33.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 28.38      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 16.00  | Put        |           | 5,915.00000  | 5,921,000         | 28.38      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 22.30      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 14.00  | Put        |           | 3,915.00000  | 3,921,000         | 22.30      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Call       |           | 43.00000     | 39,000            | 14.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Put        |           | 958.00000    | 960,000           | 14.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.00  | Call       |           | 279.00000    | 274,000           | 12.15      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.00  | Put        |           | 194.00000    | 195,000           | 12.15      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Call       |           | 1,093.00000  | 1,086,000         | 12.81      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Put        |           | 8.00000      | 7,000             | 12.81      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.00   | Call       |           | 2,085.00000  | 2,080,000         | 17.72      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.00   | Put        |           | 0.00000      | 1,000             | 17.72      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 20.15  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 20.15  | Put        |           | 10,065.00000 | 10,071,000        | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 18.15  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 18.15  | Put        |           | 8,065.00000  | 8,071,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 28.81      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 16.15  | Put        |           | 6,065.00000  | 6,071,000         | 28.81      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 22.66      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 14.15  | Put        |           | 4,065.00000  | 4,071,000         | 22.66      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 12.15  | Call       |           | 7.00000      | 6,000             | 18.41      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 12.15  | Put        |           | 2,072.00000  | 2,077,000         | 18.41      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Call       |           | 33.00000     | 30,000            | 15.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Put        |           | 1,098.00000  | 1,101,000         | 15.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.15  | Call       |           | 207.00000    | 203,000           | 12.29      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 10.15  | Put        |           | 272.00000    | 274,000           | 12.29      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Call       |           | 947.00000    | 940,000           | 12.28      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Put        |           | 12.00000     | 11,000            | 12.28      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.15   | Call       |           | 1,936.00000  | 1,930,000         | 17.25      | 0.00  | 0                | 0             |
| € / R            | On | 14/06/2010 | Foreign Exchange Option | 8.15   | Put        |           | 1.00000      | 1,000             | 17.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 11.66  | Call       |           | 103.00000    | 102,000           | 17.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 11.66  | Put        |           | 1,514.00000  | 1,518,000         | 17.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Put        |           | 9,778.00000  | 9,781,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Call       |           | 3.00000      | 3,000             | 24.12      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Put        |           | 7,781.00000  | 7,784,000         | 24.12      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 21.00000     | 20,000            | 25.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 5,799.00000  | 5,801,000         | 25.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 57.00000     | 57,000            | 22.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 3,835.00000  | 3,838,000         | 22.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 154.00000    | 154,000           | 18.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 1,932.00000  | 1,935,000         | 18.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Call       |           | 279.00000    | 280,000           | 16.07      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Put        |           | 1,057.00000  | 1,061,000         | 16.07      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 594.00000    | 594,000           | 13.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 372.00000    | 375,000           | 13.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 1,291.00000  | 1,288,000         | 12.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 69.00000     | 69,000            | 12.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 2,237.00000  | 2,234,000         | 15.10      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 15.00000     | 15,000            | 15.10      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 166.00000    | 167,000           | 18.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 1,794.00000  | 1,798,000         | 18.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Put        |           | 9,828.00000  | 9,831,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Call       |           | 3.00000      | 3,000             | 24.09      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Put        |           | 7,831.00000  | 7,834,000         | 24.09      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 20.00000     | 20,000            | 25.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 5,848.00000  | 5,851,000         | 25.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 56.00000     | 56,000            | 23.04      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 3,884.00000  | 3,887,000         | 23.04      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 150.00000    | 151,000           | 18.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 1,978.00000  | 1,982,000         | 18.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Call       |           | 269.00000    | 271,000           | 16.21      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Put        |           | 1,097.00000  | 1,102,000         | 16.21      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 569.00000    | 570,000           | 13.68      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 397.00000    | 401,000           | 13.68      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Call       |           | 1,247.00000  | 1,244,000         | 12.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Put        |           | 75.00000     | 75,000            | 12.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 2,188.00000  | 2,184,000         | 14.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 16.00000     | 15,000            | 14.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Put        |           | 10,528.00000 | 10,531,000        | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Call       |           | 1.00000      | 1,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Put        |           | 8,529.00000  | 8,532,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Call       |           | 11.00000     | 11,000            | 24.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Put        |           | 6,539.00000  | 6,542,000         | 24.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Call       |           | 39.00000     | 39,000            | 23.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Put        |           | 4,567.00000  | 4,570,000         | 23.89      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Call       |           | 102.00000    | 102,000           | 20.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Put        |           | 2,630.00000  | 2,633,000         | 20.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 176.00000    | 176,000           | 18.12      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 1,704.00000  | 1,707,000         | 18.12      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Call       |           | 331.00000    | 333,000           | 15.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Put        |           | 859.00000    | 864,000           | 15.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 732.00000    | 731,000           | 13.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 260.00000    | 262,000           | 13.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Call       |           | 1,519.00000  | 1,515,000         | 13.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Put        |           | 47.00000     | 46,000            | 13.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Put        |           | 10,428.00000 | 10,431,000        | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Call       |           | 2.00000      | 2,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Put        |           | 8,430.00000  | 8,433,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Call       |           | 12.00000     | 12,000            | 25.04      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Put        |           | 6,440.00000  | 6,443,000         | 25.04      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Call       |           | 41.00000     | 41,000            | 23.79      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Put        |           | 4,469.00000  | 4,472,000         | 23.79      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Call       |           | 108.00000    | 108,000           | 20.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Put        |           | 2,536.00000  | 2,539,000         | 20.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 186.00000    | 187,000           | 17.84      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 1,614.00000  | 1,618,000         | 17.84      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Call       |           | 356.00000    | 357,000           | 15.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Put        |           | 784.00000    | 788,000           | 15.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 794.00000    | 792,000           | 13.13      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 222.00000    | 223,000           | 13.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Call       |           | 1,612.00000  | 1,608,000         | 13.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Put        |           | 40.00000     | 39,000            | 13.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Call       |           | 1.00000      | 1,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Put        |           | 9,579.00000  | 9,582,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Call       |           | 4.00000      | 4,000             | 24.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Put        |           | 7,582.00000  | 7,585,000         | 24.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 23.00000     | 22,000            | 24.95      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 5,601.00000  | 5,603,000         | 24.95      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 62.00000     | 62,000            | 22.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 3,640.00000  | 3,643,000         | 22.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 171.00000    | 172,000           | 18.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 1,749.00000  | 1,753,000         | 18.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Call       |           | 320.00000    | 321,000           | 15.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Put        |           | 898.00000    | 902,000           | 15.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 703.00000    | 702,000           | 13.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 281.00000    | 283,000           | 13.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 1,473.00000  | 1,469,000         | 13.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 51.00000     | 50,000            | 13.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 2,434.00000  | 2,431,000         | 15.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 12.00000     | 12,000            | 15.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Call       |           | 1.00000      | 1,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Put        |           | 9,679.00000  | 9,682,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Call       |           | 3.00000      | 3,000             | 24.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Put        |           | 7,681.00000  | 7,684,000         | 24.19      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 22.00000     | 21,000            | 25.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 5,700.00000  | 5,702,000         | 25.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 60.00000     | 60,000            | 22.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 3,738.00000  | 3,741,000         | 22.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 162.00000    | 163,000           | 18.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 1,840.00000  | 1,844,000         | 18.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Call       |           | 298.00000    | 299,000           | 15.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Put        |           | 976.00000    | 980,000           | 15.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 647.00000    | 646,000           | 13.47      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 325.00000    | 327,000           | 13.47      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 1,381.00000  | 1,378,000         | 13.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 59.00000     | 59,000            | 13.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 2,336.00000  | 2,332,000         | 15.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 14.00000     | 13,000            | 15.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Put        |           | 9,978.00000  | 9,981,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Call       |           | 2.00000      | 2,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Put        |           | 7,980.00000  | 7,983,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 19.00000     | 18,000            | 25.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 5,997.00000  | 5,999,000         | 25.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 53.00000     | 53,000            | 23.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 4,031.00000  | 4,034,000         | 23.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 139.00000    | 140,000           | 19.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 2,117.00000  | 2,121,000         | 19.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Call       |           | 244.00000    | 245,000           | 16.61      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Put        |           | 1,222.00000  | 1,226,000         | 16.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 500.00000    | 501,000           | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 478.00000    | 482,000           | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Call       |           | 1,116.00000  | 1,113,000         | 12.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Put        |           | 94.00000     | 94,000            | 12.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 2,041.00000  | 2,037,000         | 14.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 19.00000     | 18,000            | 14.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Put        |           | 10,128.00000 | 10,131,000        | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Call       |           | 2.00000      | 2,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Put        |           | 8,130.00000  | 8,133,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Call       |           | 16.00000     | 16,000            | 25.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Put        |           | 6,144.00000  | 6,147,000         | 25.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Call       |           | 49.00000     | 48,000            | 23.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Put        |           | 4,177.00000  | 4,179,000         | 23.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Call       |           | 127.00000    | 128,000           | 19.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Put        |           | 2,255.00000  | 2,259,000         | 19.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Call       |           | 222.00000    | 223,000           | 17.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Put        |           | 1,350.00000  | 1,354,000         | 17.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Call       |           | 445.00000    | 446,000           | 14.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Put        |           | 573.00000    | 577,000           | 14.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 1,001.00000  | 998,000           | 12.72      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 129.00000    | 129,000           | 12.72      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 1,896.00000  | 1,893,000         | 14.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 24.00000     | 24,000            | 14.06      | 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 | 19.85  | Call       |           | 1.00000      | 1,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Put        |           | 9,429.00000  | 9,432,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Call       |           | 4.00000      | 4,000             | 24.36      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Put        |           | 7,432.00000  | 7,435,000         | 24.36      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 24.00000     | 24,000            | 24.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 5,452.00000  | 5,455,000         | 24.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 66.00000     | 66,000            | 22.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 3,494.00000  | 3,497,000         | 22.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 2,582.00000  | 2,579,000         | 16.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 10.00000     | 10,000            | 16.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Call       |           | 1.00000      | 1,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Put        |           | 9,479.00000  | 9,482,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Call       |           | 4.00000      | 4,000             | 24.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Put        |           | 7,482.00000  | 7,485,000         | 24.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 24.00000     | 23,000            | 24.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 5,502.00000  | 5,504,000         | 24.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 65.00000     | 65,000            | 22.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 3,543.00000  | 3,546,000         | 22.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 181.00000    | 181,000           | 17.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 1,659.00000  | 1,662,000         | 17.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Call       |           | 343.00000    | 345,000           | 15.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Put        |           | 821.00000    | 826,000           | 15.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 763.00000    | 761,000           | 13.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 241.00000    | 242,000           | 13.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 1,565.00000  | 1,562,000         | 13.42      | 0.00  | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 43.00000     | 43,000            | 13.42      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 2,533.00000  | 2,530,000         | 16.25      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 11.00000     | 11,000            | 16.25      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Call       |           | 1.00000      | 1,000             | 23.98      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Put        |           | 9,529.00000  | 9,532,000         | 23.98      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Call       |           | 4.00000      | 4,000             | 24.29      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Put        |           | 7,532.00000  | 7,535,000         | 24.29      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 23.00000     | 23,000            | 24.90      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 5,551.00000  | 5,554,000         | 24.90      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 63.00000     | 63,000            | 22.44      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 3,591.00000  | 3,594,000         | 22.44      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 2,484.00000  | 2,480,000         | 16.06      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 12.00000     | 11,000            | 16.06      | 0.00                 | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>345</b>    |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>33,557,860.50</b> | <b>3,295</b>     | <b>34,706</b> |
| AU\$ / R                     | On | 14/06/2010 | Foreign Exchange Future |        |            | 6.77360   | 6.76050      |                   |            | 0.00                 | 0                | 9,588         |
| AU\$ / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 6.81520   | 6.80300      |                   |            | 0.00                 | 0                | 4,490         |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.85200   | 6.83930      |                   |            | 0.00                 | 0                | 0             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>14,078</b> |
| AU\$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 14.60  | Call       |           | 0.00000      | 0,000             | 40.60      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 14.60  | Put        |           | 7,840.00000  | 7,826,000         | 40.60      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 12.60  | Call       |           | 0.00000      | 0,000             | 37.31      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 12.60  | Put        |           | 5,840.00000  | 5,826,000         | 37.31      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Call       |           | 0.00000      | 0,000             | 28.70      | 0.00                 | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.60  | Put        |           | 3,840.00000  | 3,826,000         | 28.70      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Call       |           | 2.00000      | 1,000             | 19.89      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,842.00000  | 1,827,000         | 19.89      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.60   | Call       |           | 250.00000    | 255,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.60   | Put        |           | 90.00000     | 81,000            | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.60   | Call       |           | 1,162.00000  | 1,175,000         | 16.43      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.60   | Put        |           | 2.00000      | 1,000             | 16.43      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.60   | Call       |           | 2,161.00000  | 2,174,000         | 20.69      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.60   | Put        |           | 1.00000      | 0,000             | 20.69      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.60   | Call       |           | 3,161.00000  | 3,174,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.60   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.60   | Call       |           | 4,161.00000  | 4,174,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.60   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 40.53      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.55  | Put        |           | 7,790.00000  | 7,776,000         | 40.53      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.55  | Call       |           | 0.00000      | 0,000             | 37.09      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.55  | Put        |           | 5,790.00000  | 5,776,000         | 37.09      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Call       |           | 0.00000      | 0,000             | 28.48      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.55  | Put        |           | 3,790.00000  | 3,776,000         | 28.48      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Call       |           | 2.00000      | 2,000             | 19.66      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,792.00000  | 1,778,000         | 19.66      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.55   | Call       |           | 286.00000    | 292,000           | 12.21      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.55   | Put        |           | 76.00000     | 68,000            | 12.21      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.55   | Call       |           | 1,212.00000  | 1,225,000         | 16.72      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.55   | Put        |           | 2.00000      | 1,000             | 16.72      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.55   | Call       |           | 2,211.00000  | 2,224,000         | 20.46      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.55   | Put        |           | 1.00000      | 0,000             | 20.46      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.55   | Call       |           | 3,211.00000  | 3,224,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.55   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.55   | Call       |           | 4,211.00000  | 4,224,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.55   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 40.46      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.50  | Put        |           | 7,740.00000  | 7,726,000         | 40.46      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 36.88      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,740.00000  | 5,726,000         | 36.88      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 28.26      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.50  | Put        |           | 3,740.00000  | 3,726,000         | 28.26      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.50   | Call       |           | 2.00000      | 2,000             | 19.43      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,742.00000  | 1,728,000         | 19.43      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.50   | Call       |           | 324.00000    | 330,000           | 12.42      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.50   | Put        |           | 64.00000     | 56,000            | 12.42      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,261.00000  | 1,274,000         | 17.01      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.50   | Put        |           | 1.00000      | 0,000             | 17.01      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,261.00000  | 2,274,000         | 20.23      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.50   | Put        |           | 1.00000      | 0,000             | 20.23      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.50   | Call       |           | 3,261.00000  | 3,274,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.50   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.50   | Call       |           | 4,261.00000  | 4,274,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.50   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.70   | Call       |           | 185.00000    | 188,000           | 11.58      | 0.00  | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.70   | Put        |           | 125.00000    | 114,000           | 11.58      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.85  | Put        |           | 8,090.00000  | 8,076,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85  | Call       |           | 0.00000      | 0,000             | 38.09      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.85  | Put        |           | 6,090.00000  | 6,076,000         | 38.09      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85  | Call       |           | 0.00000      | 0,000             | 29.79      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.85  | Put        |           | 4,090.00000  | 4,076,000         | 29.79      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85   | Call       |           | 1.00000      | 1,000             | 21.02      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.85   | Put        |           | 2,091.00000  | 2,077,000         | 21.02      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85   | Call       |           | 118.00000    | 118,000           | 11.84      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.85   | Put        |           | 208.00000    | 194,000           | 11.84      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85   | Call       |           | 915.00000    | 927,000           | 15.13      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.85   | Put        |           | 5.00000      | 3,000             | 15.13      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85   | Call       |           | 1,911.00000  | 1,924,000         | 20.79      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.85   | Put        |           | 1.00000      | 0,000             | 20.79      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85   | Call       |           | 2,911.00000  | 2,924,000         | 17.24      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.85   | Put        |           | 1.00000      | 0,000             | 17.24      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85   | Call       |           | 3,911.00000  | 3,924,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.85   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.75  | Put        |           | 7,990.00000  | 7,976,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75  | Call       |           | 0.00000      | 0,000             | 37.95      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.75  | Put        |           | 5,990.00000  | 5,976,000         | 37.95      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.75  | Call       |           | 0.00000      | 0,000             | 29.36      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.75  | Put        |           | 3,990.00000  | 3,976,000         | 29.36      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Call       |           | 1.00000      | 1,000             | 20.58      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.75   | Put        |           | 1,991.00000  | 1,977,000         | 20.58      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.75   | Call       |           | 157.00000    | 158,000           | 11.38      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.75   | Put        |           | 147.00000    | 134,000           | 11.38      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.75   | Call       |           | 1,013.00000  | 1,026,000         | 15.55      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.75   | Put        |           | 3.00000      | 2,000             | 15.55      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.75   | Call       |           | 2,011.00000  | 2,024,000         | 21.38      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.75   | Put        |           | 1.00000      | 0,000             | 21.38      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.75   | Call       |           | 3,011.00000  | 3,024,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.75   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.75   | Call       |           | 4,011.00000  | 4,024,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.75   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.90  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.90  | Put        |           | 8,140.00000  | 8,126,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.90  | Call       |           | 0.00000      | 0,000             | 38.17      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.90  | Put        |           | 6,140.00000  | 6,126,000         | 38.17      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.90  | Call       |           | 0.00000      | 0,000             | 30.01      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.90  | Put        |           | 4,140.00000  | 4,126,000         | 30.01      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Call       |           | 1.00000      | 1,000             | 21.24      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.90   | Put        |           | 2,141.00000  | 2,127,000         | 21.24      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.90   | Call       |           | 102.00000    | 102,000           | 12.07      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.90   | Put        |           | 242.00000    | 228,000           | 12.07      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.90   | Call       |           | 866.00000    | 878,000           | 14.93      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.90   | Put        |           | 6.00000      | 4,000             | 14.93      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.90   | Call       |           | 1,861.00000  | 1,874,000         | 20.50      | 0.00  | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.90   | Put        |           | 1.00000      | 0,000             | 20.50      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90   | Call       |           | 2,861.00000  | 2,874,000         | 17.47      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.90   | Put        |           | 1.00000      | 0,000             | 17.47      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90   | Call       |           | 3,861.00000  | 3,874,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.90   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.80  | Put        |           | 8,040.00000  | 8,026,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80  | Call       |           | 0.00000      | 0,000             | 38.02      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 12.80  | Put        |           | 6,040.00000  | 6,026,000         | 38.02      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80  | Call       |           | 0.00000      | 0,000             | 29.58      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.80  | Put        |           | 4,040.00000  | 4,026,000         | 29.58      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80   | Call       |           | 1.00000      | 1,000             | 20.80      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.80   | Put        |           | 2,041.00000  | 2,027,000         | 20.80      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80   | Call       |           | 136.00000    | 137,000           | 11.61      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.80   | Put        |           | 176.00000    | 163,000           | 11.61      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80   | Call       |           | 964.00000    | 976,000           | 15.34      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.80   | Put        |           | 4.00000      | 2,000             | 15.34      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80   | Call       |           | 1,961.00000  | 1,974,000         | 21.09      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.80   | Put        |           | 1.00000      | 0,000             | 21.09      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80   | Call       |           | 2,961.00000  | 2,974,000         | 17.01      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.80   | Put        |           | 1.00000      | 0,000             | 17.01      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80   | Call       |           | 3,961.00000  | 3,974,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.80   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 14.65  | Put        |           | 7,890.00000  | 7,876,000         | 40.67      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.65  | Call       |           | 0.00000      | 0,000             | 37.52      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.65  | Put        |           | 5,890.00000  | 5,876,000         | 37.52      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.65  | Call       |           | 0.00000      | 0,000             | 28.92      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.65  | Put        |           | 3,890.00000  | 3,876,000         | 28.92      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.65   | Call       |           | 1.00000      | 1,000             | 20.12      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 8.65   | Put        |           | 1,891.00000  | 1,877,000         | 20.12      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.65   | Call       |           | 217.00000    | 220,000           | 11.79      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.65   | Put        |           | 107.00000    | 96,000            | 11.79      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.65   | Call       |           | 1,112.00000  | 1,125,000         | 16.13      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.65   | Put        |           | 2.00000      | 1,000             | 16.13      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.65   | Call       |           | 2,111.00000  | 2,124,000         | 20.92      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.65   | Put        |           | 1.00000      | 0,000             | 20.92      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.65   | Call       |           | 3,111.00000  | 3,124,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.65   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.65   | Call       |           | 4,111.00000  | 4,124,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 2.65   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 15.15  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 15.15  | Put        |           | 8,390.00000  | 8,376,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 13.15  | Call       |           | 0.00000      | 0,000             | 38.52      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 13.15  | Put        |           | 6,390.00000  | 6,376,000         | 38.52      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 11.15  | Put        |           | 4,390.00000  | 4,376,000         | 31.08      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Call       |           | 1.00000      | 1,000             | 22.34      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 9.15   | Put        |           | 2,391.00000  | 2,377,000         | 22.34      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 7.15   | Call       |           | 48.00000     | 48,000            | 13.22      | 0.00  | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.15   | Put        |           | 438.00000    | 424,000           | 13.22      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.15   | Call       |           | 626.00000    | 637,000           | 13.88      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.15   | Put        |           | 16.00000     | 13,000            | 13.88      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.15   | Call       |           | 1,611.00000  | 1,624,000         | 19.05      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.15   | Put        |           | 1.00000      | 0,000             | 19.05      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.15   | Call       |           | 2,611.00000  | 2,624,000         | 18.62      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.15   | Put        |           | 1.00000      | 0,000             | 18.62      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.15   | Call       |           | 3,611.00000  | 3,624,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.15   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.10  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.10  | Put        |           | 8,340.00000  | 8,326,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.10  | Call       |           | 0.00000      | 0,000             | 38.45      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.10  | Put        |           | 6,340.00000  | 6,326,000         | 38.45      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.10  | Call       |           | 0.00000      | 0,000             | 30.87      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.10  | Put        |           | 4,340.00000  | 4,326,000         | 30.87      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.10   | Call       |           | 1.00000      | 1,000             | 22.12      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.10   | Put        |           | 2,341.00000  | 2,327,000         | 22.12      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.10   | Call       |           | 56.00000     | 55,000            | 12.99      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.10   | Put        |           | 396.00000    | 381,000           | 12.99      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.10   | Call       |           | 673.00000    | 685,000           | 14.09      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.10   | Put        |           | 13.00000     | 11,000            | 14.09      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.10   | Call       |           | 1,661.00000  | 1,674,000         | 19.34      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.10   | Put        |           | 1.00000      | 0,000             | 19.34      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10   | Call       |           | 2,661.00000  | 2,674,000         | 18.39      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.10   | Put        |           | 1.00000      | 0,000             | 18.39      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.10   | Call       |           | 3,661.00000  | 3,674,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.10   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 15.00  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 15.00  | Put        |           | 8,240.00000  | 8,226,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 13.00  | Call       |           | 0.00000      | 0,000             | 38.31      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 13.00  | Put        |           | 6,240.00000  | 6,226,000         | 38.31      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Call       |           | 0.00000      | 0,000             | 30.44      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 11.00  | Put        |           | 4,240.00000  | 4,226,000         | 30.44      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Call       |           | 1.00000      | 1,000             | 21.68      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 9.00   | Put        |           | 2,241.00000  | 2,227,000         | 21.68      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 7.00   | Call       |           | 76.00000     | 75,000            | 12.53      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 7.00   | Put        |           | 316.00000    | 301,000           | 12.53      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.00   | Call       |           | 769.00000    | 781,000           | 14.51      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 6.00   | Put        |           | 9.00000      | 7,000             | 14.51      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.00   | Call       |           | 1,761.00000  | 1,774,000         | 19.92      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 5.00   | Put        |           | 1.00000      | 0,000             | 19.92      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.00   | Call       |           | 2,761.00000  | 2,774,000         | 17.93      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 4.00   | Put        |           | 1.00000      | 0,000             | 17.93      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.00   | Call       |           | 3,761.00000  | 3,774,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 3.00   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.95  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 14.95  | Put        |           | 8,190.00000  | 8,176,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.95  | Call       |           | 0.00000      | 0,000             | 38.24      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 12.95  | Put        |           | 6,190.00000  | 6,176,000         | 38.24      | 0.00  | 0                | 0             |
| AU\$ / R         | On | 14/06/2010 | Foreign Exchange Option | 10.95  | Call       |           | 0.00000      | 0,000             | 30.22      | 0.00  | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 10.95  | Put        |           | 4,190.00000  | 4,176,000         | 30.22      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.95   | Call       |           | 1.00000      | 1,000             | 21.46      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 8.95   | Put        |           | 2,191.00000  | 2,177,000         | 21.46      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.95   | Call       |           | 88.00000     | 87,000            | 12.30      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.95   | Put        |           | 278.00000    | 263,000           | 12.30      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.95   | Call       |           | 817.00000    | 829,000           | 14.72      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.95   | Put        |           | 7.00000      | 5,000             | 14.72      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.95   | Call       |           | 1,811.00000  | 1,824,000         | 20.21      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.95   | Put        |           | 1.00000      | 0,000             | 20.21      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.95   | Call       |           | 2,811.00000  | 2,824,000         | 17.70      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.95   | Put        |           | 1.00000      | 0,000             | 17.70      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.95   | Call       |           | 3,811.00000  | 3,824,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 2.95   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.20  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.20  | Put        |           | 8,440.00000  | 8,426,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.20  | Call       |           | 0.00000      | 0,000             | 38.60      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.20  | Put        |           | 6,440.00000  | 6,426,000         | 38.60      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.20  | Call       |           | 0.00000      | 0,000             | 31.29      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.20  | Put        |           | 4,440.00000  | 4,426,000         | 31.29      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.20   | Call       |           | 1.00000      | 1,000             | 22.56      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.20   | Put        |           | 2,441.00000  | 2,427,000         | 22.56      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20   | Call       |           | 42.00000     | 41,000            | 13.45      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.20   | Put        |           | 482.00000    | 467,000           | 13.45      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20   | Call       |           | 580.00000    | 591,000           | 13.67      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.20   | Put        |           | 20.00000     | 17,000            | 13.67      | 0.00  | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20   | Call       |           | 1,561.00000  | 1,574,000         | 18.76      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.20   | Put        |           | 1.00000      | 0,000             | 18.76      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20   | Call       |           | 2,561.00000  | 2,574,000         | 18.85      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.20   | Put        |           | 1.00000      | 0,000             | 18.85      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20   | Call       |           | 3,561.00000  | 3,574,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.20   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.05  | Put        |           | 8,290.00000  | 8,276,000         | 40.82      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 38.38      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.05  | Put        |           | 6,290.00000  | 6,276,000         | 38.38      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 30.65      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.05  | Put        |           | 4,290.00000  | 4,276,000         | 30.65      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05   | Call       |           | 1.00000      | 1,000             | 21.90      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.05   | Put        |           | 2,291.00000  | 2,277,000         | 21.90      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05   | Call       |           | 65.00000     | 64,000            | 12.76      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.05   | Put        |           | 355.00000    | 340,000           | 12.76      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05   | Call       |           | 721.00000    | 732,000           | 14.30      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.05   | Put        |           | 11.00000     | 8,000             | 14.30      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05   | Call       |           | 1,711.00000  | 1,724,000         | 19.63      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.05   | Put        |           | 1.00000      | 0,000             | 19.63      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05   | Call       |           | 2,711.00000  | 2,724,000         | 18.16      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.05   | Put        |           | 1.00000      | 0,000             | 18.16      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05   | Call       |           | 3,711.00000  | 3,724,000         | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.05   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00  | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 15.25  | Put        |           | 8,490.00000  | 8,476,000         | 40.82      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25  | Call       |           | 0.00000      | 0,000             | 38.67      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 13.25  | Put        |           | 6,490.00000  | 6,476,000         | 38.67      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25  | Call       |           | 0.00000      | 0,000             | 31.51      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 11.25  | Put        |           | 4,490.00000  | 4,476,000         | 31.51      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25   | Call       |           | 1.00000      | 1,000             | 22.78      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 9.25   | Put        |           | 2,491.00000  | 2,477,000         | 22.78      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25   | Call       |           | 36.00000     | 35,000            | 13.68      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 7.25   | Put        |           | 526.00000    | 511,000           | 13.68      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25   | Call       |           | 535.00000    | 545,000           | 13.46      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 6.25   | Put        |           | 25.00000     | 21,000            | 13.46      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25   | Call       |           | 1,511.00000  | 1,524,000         | 18.46      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 5.25   | Put        |           | 1.00000      | 0,000             | 18.46      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25   | Call       |           | 2,511.00000  | 2,524,000         | 19.08      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 4.25   | Put        |           | 1.00000      | 0,000             | 19.08      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25   | Call       |           | 3,511.00000  | 3,524,000         | 16.78      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/06/2010 Foreign Exchange Option | 3.25   | Put        |           | 1.00000      | 0,000             | 16.78      | 0.00                 | 0                | 0             |
| <b>Total AU\$ / R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>                          |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>14,078</b> |
| CAD/ R On 14/06/2010 Foreign Exchange Future   |        |            | 7.59930   | 7.59570      |                   |            | 10,411,041.00        | 1,370            | 0             |
| CAD/ R On 13/09/2010 Foreign Exchange Future   |        |            | 8.03060   | 8.01000      |                   |            | 0.00                 | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            | <b>10,411,041.00</b> | <b>1,370</b>     | <b>0</b>      |
| CAD/ R On 14/06/2010 Foreign Exchange Option   | 7.30   | Call       |           | 374.00000    | 371,000           | 12.99      | 0.00                 | 0                | 0             |
| CAD/ R On 14/06/2010 Foreign Exchange Option   | 7.30   | Put        |           | 78.00000     | 72,000            | 12.99      | 0.00                 | 0                | 0             |



| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|----------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35   | Call       |           | 338.00000    | 336,000           | 13.02      | 0.00                 | 0                | 0              |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.35   | Put        |           | 92.00000     | 87,000            | 13.02      | 0.00                 | 0                | 0              |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25   | Call       |           | 410.00000    | 408,000           | 12.96      | 0.00                 | 0                | 0              |
| CAD/ R On 14/06/2010 Foreign Exchange Option | 7.25   | Put        |           | 64.00000     | 59,000            | 12.96      | 0.00                 | 0                | 0              |
| <b>Total CAD/ R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total CAD/ R</b>                          |        |            |           |              |                   |            | <b>10,411,041.00</b> | <b>1,370</b>     | <b>0</b>       |
| <b>Total Futures</b>                         |        |            |           |              |                   |            | <b>75,974,532.20</b> | <b>8,898</b>     | <b>367,766</b> |
| <b>Total Options</b>                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>307,663</b> |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            | <b>75,974,532.20</b> | <b>8,898</b>     | <b>675,429</b> |