



# Currency Derivatives Daily MTM Report

Daily summary for: 25/10/2010

| 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 Future |        |            | 6.97500   | 7.00160      |                   |            | 161,331,750.00        | 23,130           | 286,407        |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.07110   | 7.09780      |                   |            | 1,944,552.50          | 275              | 56,920         |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.16650   | 7.19390      |                   |            | 2,149,950.00          | 300              | 15,218         |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.26970   | 7.29870      |                   |            | 0.00                  | 0                | 288            |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>165,426,252.50</b> | <b>23,705</b>    | <b>358,833</b> |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,948.00000  | 8,975,000         | 40.67      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 38.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,948.00000  | 6,975,000         | 38.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 35.19      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,948.00000  | 4,975,000         | 35.19      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 0.00000      | 0,000             | 28.07      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,948.00000  | 2,975,000         | 28.07      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 7.00000      | 6,000             | 18.71      | 0.00                  | 0                | 1,000          |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 955.00000    | 981,000           | 18.71      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 182.00000    | 163,000           | 14.77      | 0.00                  | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 130.00000    | 138,000           | 14.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,053.00000  | 1,026,000         | 18.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Put        |           | 1.00000      | 1,000             | 18.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,052.00000  | 2,025,000         | 22.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 22.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,052.00000  | 3,025,000         | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 1.00000      | 1,000             | 21.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,549.00000  | 1,576,000         | 21.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,998.00000  | 9,025,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 38.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,998.00000  | 7,025,000         | 38.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 35.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,998.00000  | 5,025,000         | 35.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 0.00000      | 0,000             | 28.32      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,998.00000  | 3,025,000         | 28.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 155.00000    | 137,000           | 14.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 153.00000    | 162,000           | 14.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,003.00000  | 977,000           | 17.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Put        |           | 1.00000      | 2,000             | 17.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,002.00000  | 1,975,000         | 23.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 23.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,002.00000  | 2,975,000         | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 19.12      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Put        |           | 9,048.00000  | 9,075,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 39.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Put        |           | 7,048.00000  | 7,075,000         | 39.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 35.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 5,048.00000  | 5,075,000         | 35.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Call       |           | 0.00000      | 0,000             | 28.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Put        |           | 3,048.00000  | 3,075,000         | 28.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Call       |           | 5.00000      | 4,000             | 19.14      | 0.00  | 0                | 16,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Put        |           | 1,053.00000  | 1,079,000         | 19.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 134.00000    | 117,000           | 14.83      | 0.00  | 0                | 10,534        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 182.00000    | 192,000           | 14.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Call       |           | 954.00000    | 927,000           | 17.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Put        |           | 2.00000      | 2,000             | 17.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Call       |           | 1,952.00000  | 1,925,000         | 22.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 22.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Call       |           | 2,952.00000  | 2,925,000         | 19.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 19.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 9,098.00000  | 9,125,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 39.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 7,098.00000  | 7,125,000         | 39.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 35.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 5,098.00000  | 5,125,000         | 35.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 0.00000      | 0,000             | 28.83      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 3,098.00000  | 3,125,000         | 28.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 4.00000      | 3,000             | 19.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 1,102.00000  | 1,128,000         | 19.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Call       |           | 115.00000    | 100,000           | 15.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Put        |           | 213.00000    | 225,000           | 15.04      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Call       |           | 905.00000    | 878,000           | 17.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Put        |           | 3.00000      | 3,000             | 17.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Call       |           | 1,902.00000  | 1,875,000         | 22.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Put        |           | 0.00000      | 0,000             | 22.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Call       |           | 2,902.00000  | 2,875,000         | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 19.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 6.00000      | 5,000             | 18.93      | 0.00  | 0                | 27,690        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 1,004.00000  | 1,030,000         | 18.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Put        |           | 9,148.00000  | 9,175,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 39.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Put        |           | 7,148.00000  | 7,175,000         | 39.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 35.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Put        |           | 5,148.00000  | 5,175,000         | 35.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Call       |           | 0.00000      | 0,000             | 29.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Put        |           | 3,148.00000  | 3,175,000         | 29.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Call       |           | 4.00000      | 3,000             | 19.57      | 0.00  | 0                | 4,400         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Put        |           | 1,152.00000  | 1,178,000         | 19.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Call       |           | 99.00000     | 85,000            | 15.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Put        |           | 247.00000    | 260,000           | 15.26      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Call       |           | 855.00000    | 829,000           | 17.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Put        |           | 3.00000      | 4,000             | 17.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Call       |           | 1,852.00000  | 1,825,000         | 22.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 22.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Call       |           | 2,852.00000  | 2,825,000         | 19.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 19.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 9,198.00000  | 9,225,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 39.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 7,198.00000  | 7,225,000         | 39.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 35.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 5,198.00000  | 5,225,000         | 35.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 0.00000      | 0,000             | 29.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 3,198.00000  | 3,225,000         | 29.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 3.00000      | 2,000             | 19.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1,201.00000  | 1,227,000         | 19.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Call       |           | 84.00000     | 72,000            | 15.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Put        |           | 282.00000    | 297,000           | 15.47      | 0.00  | 0                | 3,500         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Call       |           | 807.00000    | 780,000           | 17.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Put        |           | 5.00000      | 5,000             | 17.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Call       |           | 1,802.00000  | 1,775,000         | 22.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 22.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Call       |           | 2,802.00000  | 2,775,000         | 19.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 19.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 9,248.00000  | 9,275,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 39.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 7,248.00000  | 7,275,000         | 39.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 35.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 5,248.00000  | 5,275,000         | 35.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 0.00000      | 0,000             | 29.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 3,248.00000  | 3,275,000         | 29.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 3.00000      | 2,000             | 20.01      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1,251.00000  | 1,277,000         | 20.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Call       |           | 72.00000     | 61,000            | 15.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Put        |           | 320.00000    | 336,000           | 15.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Call       |           | 758.00000    | 732,000           | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Put        |           | 6.00000      | 7,000             | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Call       |           | 1,752.00000  | 1,725,000         | 21.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 21.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Call       |           | 2,752.00000  | 2,725,000         | 20.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 20.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Put        |           | 9,448.00000  | 9,475,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Call       |           | 0.00000      | 0,000             | 39.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Put        |           | 7,448.00000  | 7,475,000         | 39.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Call       |           | 0.00000      | 0,000             | 36.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Put        |           | 5,448.00000  | 5,475,000         | 36.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Call       |           | 0.00000      | 0,000             | 30.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Put        |           | 3,448.00000  | 3,475,000         | 30.61      | 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 | 8.45   | Call       |           | 2.00000      | 1,000             | 20.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Put        |           | 1,450.00000  | 1,476,000         | 20.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Call       |           | 37.00000     | 31,000            | 16.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Put        |           | 485.00000    | 506,000           | 16.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Call       |           | 570.00000    | 543,000           | 16.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Put        |           | 18.00000     | 18,000            | 16.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Call       |           | 1,552.00000  | 1,525,000         | 20.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Put        |           | 0.00000      | 0,000             | 20.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Call       |           | 2,552.00000  | 2,525,000         | 20.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Put        |           | 0.00000      | 0,000             | 20.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 9,398.00000  | 9,425,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 39.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 7,398.00000  | 7,425,000         | 39.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 36.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 5,398.00000  | 5,425,000         | 36.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 0.00000      | 0,000             | 30.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 3,398.00000  | 3,425,000         | 30.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 2.00000      | 1,000             | 20.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1,400.00000  | 1,426,000         | 20.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Call       |           | 44.00000     | 37,000            | 16.34      | 0.00  | 0                | 7,307         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Put        |           | 442.00000    | 462,000           | 16.34      | 0.00  | 0                | 48,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Call       |           | 616.00000    | 589,000           | 16.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Put        |           | 14.00000     | 14,000            | 16.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Call       |           | 1,602.00000  | 1,575,000         | 20.98      | 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 | 5.40   | Put        |           | 0.00000      | 0,000             | 20.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Call       |           | 2,602.00000  | 2,575,000         | 20.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 20.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Call       |           | 1.00000      | 1,000             | 21.52      | 0.00  | 0                | 3,185         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,599.00000  | 1,626,000         | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Put        |           | 9,498.00000  | 9,525,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 39.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Put        |           | 7,498.00000  | 7,525,000         | 39.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 36.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,498.00000  | 5,525,000         | 36.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 30.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Put        |           | 3,498.00000  | 3,525,000         | 30.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Call       |           | 1.00000      | 1,000             | 21.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,499.00000  | 1,526,000         | 21.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Call       |           | 32.00000     | 26,000            | 16.77      | 0.00  | 0                | 33,300        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Put        |           | 530.00000    | 551,000           | 16.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Call       |           | 524.00000    | 498,000           | 16.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Put        |           | 22.00000     | 23,000            | 16.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,502.00000  | 1,475,000         | 20.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Put        |           | 0.00000      | 0,000             | 20.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,502.00000  | 2,475,000         | 21.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Put        |           | 0.00000      | 0,000             | 21.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Call       |           | 2.00000      | 2,000             | 20.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1,300.00000  | 1,327,000         | 20.22      | 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 | 15.85  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,848.00000  | 8,875,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 38.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,848.00000  | 6,875,000         | 38.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 35.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,848.00000  | 4,875,000         | 35.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 0.00000      | 0,000             | 27.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,848.00000  | 2,875,000         | 27.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 10.00000     | 8,000             | 18.28      | 0.00  | 0                | 14,644        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 858.00000    | 883,000           | 18.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Call       |           | 245.00000    | 223,000           | 15.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Put        |           | 93.00000     | 98,000            | 15.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,152.00000  | 1,126,000         | 18.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Put        |           | 0.00000      | 1,000             | 18.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,152.00000  | 2,125,000         | 22.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 22.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,152.00000  | 3,125,000         | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,898.00000  | 8,925,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 38.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,898.00000  | 6,925,000         | 38.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 35.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,898.00000  | 4,925,000         | 35.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 0.00000      | 0,000             | 27.81      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,898.00000  | 2,925,000         | 27.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 8.00000      | 7,000             | 18.50      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 906.00000    | 932,000           | 18.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 212.00000    | 192,000           | 14.94      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 110.00000    | 117,000           | 14.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,103.00000  | 1,076,000         | 18.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Put        |           | 1.00000      | 1,000             | 18.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,102.00000  | 2,075,000         | 22.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 22.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,102.00000  | 3,075,000         | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Put        |           | 9,298.00000  | 9,325,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 39.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Put        |           | 7,298.00000  | 7,325,000         | 39.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 35.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Put        |           | 5,298.00000  | 5,325,000         | 35.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 0.00000      | 0,000             | 29.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 3,298.00000  | 3,325,000         | 29.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Call       |           | 61.00000     | 52,000            | 15.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Put        |           | 359.00000    | 377,000           | 15.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Call       |           | 710.00000    | 684,000           | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Put        |           | 8.00000      | 9,000             | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Call       |           | 1,702.00000  | 1,675,000         | 21.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 21.49      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Call       |           | 2,702.00000  | 2,675,000         | 20.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 20.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Put        |           | 9,348.00000  | 9,375,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 39.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Put        |           | 7,348.00000  | 7,375,000         | 39.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 35.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Put        |           | 5,348.00000  | 5,375,000         | 35.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Call       |           | 0.00000      | 0,000             | 30.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Put        |           | 3,348.00000  | 3,375,000         | 30.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Call       |           | 2.00000      | 2,000             | 20.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1,350.00000  | 1,377,000         | 20.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Call       |           | 52.00000     | 44,000            | 16.12      | 0.00  | 0                | 2,040         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Put        |           | 400.00000    | 419,000           | 16.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Call       |           | 663.00000    | 636,000           | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Put        |           | 11.00000     | 11,000            | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Call       |           | 1,652.00000  | 1,625,000         | 21.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 21.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Call       |           | 2,652.00000  | 2,625,000         | 20.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 20.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Call       |           | 0.00000      | 0,000             | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Put        |           | 8,048.00000  | 8,075,000         | 40.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 37.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Put        |           | 6,048.00000  | 6,075,000         | 37.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 33.49      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Put        |           | 4,048.00000  | 4,075,000         | 33.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Call       |           | 0.00000      | 0,000             | 23.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Put        |           | 2,048.00000  | 2,075,000         | 23.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Call       |           | 3,952.00000  | 3,925,000         | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Put        |           | 0.00000      | 0,000             | 19.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 2,098.00000  | 2,125,000         | 23.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 0.00000      | 0,000             | 23.75      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Call       |           | 0.00000      | 0,000             | 25.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Put        |           | 2,498.00000  | 2,525,000         | 25.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 0.00000      | 0,000             | 24.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 2,198.00000  | 2,225,000         | 24.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 0.00000      | 0,000             | 26.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 2,548.00000  | 2,575,000         | 26.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Call       |           | 12.00000     | 9,000             | 18.06      | 0.00  | 0                | 2,423         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Put        |           | 810.00000    | 834,000           | 18.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 1,898.00000  | 1,925,000         | 22.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 0.00000      | 0,000             | 22.81      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Put        |           | 621.00000    | 643,000           | 17.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Call       |           | 23.00000     | 18,000            | 17.20      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Put        |           | 1,799.00000  | 1,825,000         | 22.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Call       |           | 1.00000      | 0,000             | 22.38      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Call       |           | 16.00000     | 13,000            | 17.63      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Put        |           | 714.00000    | 738,000           | 17.63      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 1,998.00000  | 2,025,000         | 23.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 0.00000      | 0,000             | 23.24      | 0.00  | 0                | 20,000        |

| 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 | 7.55   | Put        |           | 575.00000    | 597,000           | 16.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Call       |           | 27.00000     | 22,000            | 16.98      | 0.00  | 0                | 6,534         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 70.00000     | 65,000            | 18.85      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 972.00000    | 994,000           | 18.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 66.00000     | 61,000            | 19.06      | 0.00  | 0                | 340           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,018.00000  | 1,040,000         | 19.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 75.00000     | 70,000            | 18.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 927.00000    | 949,000           | 18.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 1,439.00000  | 1,464,000         | 20.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 37.00000     | 35,000            | 20.96      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 3,404.00000  | 3,431,000         | 24.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 2.00000      | 2,000             | 24.36      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Put        |           | 398.00000    | 411,000           | 15.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Call       |           | 196.00000    | 182,000           | 15.90      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Put        |           | 1,344.00000  | 1,369,000         | 20.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Call       |           | 42.00000     | 40,000            | 20.54      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Put        |           | 547.00000    | 563,000           | 16.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Call       |           | 145.00000    | 134,000           | 16.74      | 0.00  | 0                | 12,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Put        |           | 586.00000    | 603,000           | 16.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Call       |           | 134.00000    | 124,000           | 16.95      | 0.00  | 0                | 371           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Put        |           | 626.00000    | 644,000           | 17.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Call       |           | 124.00000    | 115,000           | 17.17      | 0.00  | 0                | 500           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Put        |           | 364.00000    | 376,000           | 15.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Call       |           | 212.00000    | 197,000           | 15.69      | 0.00  | 0                | 7,500         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Put        |           | 269.00000    | 278,000           | 15.06      | 0.00  | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Call       |           | 267.00000    | 249,000           | 15.06      | 0.00                  | 0                | 1,200          |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.40   | Put        |           | 470.00000    | 485,000           | 16.32      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.40   | Call       |           | 168.00000    | 156,000           | 16.32      | 0.00                  | 0                | 65             |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Call       |           | 260.00000    | 248,000           | 16.09      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Put        |           | 516.00000    | 532,000           | 16.09      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Call       |           | 246.00000    | 235,000           | 16.26      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Put        |           | 552.00000    | 569,000           | 16.26      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Call       |           | 275.00000    | 262,000           | 15.91      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Put        |           | 481.00000    | 496,000           | 15.91      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 635.00000    | 614,000           | 14.97      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 141.00000    | 148,000           | 14.97      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Call       |           | 222.00000    | 214,000           | 17.71      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Put        |           | 973.00000    | 994,000           | 17.71      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Call       |           | 213.00000    | 206,000           | 17.87      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Put        |           | 1,014.00000  | 1,036,000         | 17.87      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Call       |           | 231.00000    | 223,000           | 17.56      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Put        |           | 932.00000    | 953,000           | 17.56      | 0.00                  | 0                | 0              |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>478,633</b> |
| <b>Total \$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>165,426,252.50</b> | <b>23,705</b>    | <b>837,466</b> |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Future |        |            | 10.96090  | 10.97990     |                   |            | 2,301,789.00          | 210              | 24,502         |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Future |        |            | 11.10020  | 11.12050     |                   |            | 0.00                  | 0                | 22,932         |
| £ / R                      | On | 13/06/2011 | Foreign Exchange Future |        |            | 11.23560  | 11.25800     |                   |            | 0.00                  | 0                | 1,564          |
| <b>Total £ / R Future</b>  |    |            |                         |        |            |           |              |                   |            | <b>2,301,789.00</b>   | <b>210</b>       | <b>48,998</b>  |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 33.00000     | 28,000            | 16.56      | 0.00                  | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 953.00000    | 967,000           | 16.56      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 907.00000    | 920,000           | 16.42      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 37.00000     | 31,000            | 16.42      | 0.00                | 0                | 50            |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Call       |           | 187.00000    | 181,000           | 15.79      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Put        |           | 867.00000    | 881,000           | 15.79      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Call       |           | 177.00000    | 171,000           | 15.90      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Put        |           | 907.00000    | 921,000           | 15.90      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Call       |           | 198.00000    | 191,000           | 15.68      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Put        |           | 828.00000    | 841,000           | 15.68      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Put        |           | 605.00000    | 616,000           | 15.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Call       |           | 275.00000    | 266,000           | 15.00      | 0.00                | 0                | 870           |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Put        |           | 1,513.00000  | 1,532,000         | 17.48      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Call       |           | 83.00000     | 82,000            | 17.48      | 0.00                | 0                | 870           |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.00  | Put        |           | 1,030.00000  | 1,046,000         | 16.24      | 0.00                | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.00  | Call       |           | 150.00000    | 146,000           | 16.24      | 0.00                | 0                | 150           |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Call       |           | 317.00000    | 310,000           | 15.44      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 909.00000    | 924,000           | 15.44      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 305.00000    | 298,000           | 15.54      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 947.00000    | 962,000           | 15.54      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 331.00000    | 323,000           | 15.35      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 873.00000    | 887,000           | 15.35      | 0.00                | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,940</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>2,301,789.00</b> | <b>210</b>       | <b>50,938</b> |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08660   | 0.08610      |                   |            | 0.00                | 0                | 211           |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08790   | 0.08730      |                   |            | 0.00                | 0                | 1,185         |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value             | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--|-------------------|------------------|---------------|
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            |  | <b>0.00</b>       | <b>0</b>         | <b>1,396</b>  |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Call       |           | 257.00000    | 274,000           | 19.27      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Put        |           | 247.00000    | 214,000           | 19.27      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Call       |           | 41.00000     | 41,000            | 23.01      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Put        |           | 1,031.00000  | 981,000           | 23.01      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Call       |           | 1,019.00000  | 1,066,000         | 18.85      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Put        |           | 9.00000      | 6,000             | 18.85      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Call       |           | 443.00000    | 468,000           | 19.53      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Put        |           | 413.00000    | 378,000           | 19.53      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Call       |           | 176.00000    | 180,000           | 22.40      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Put        |           | 1,146.00000  | 1,090,000         | 22.40      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Call       |           | 1,082.00000  | 1,136,000         | 17.36      |  | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Put        |           | 52.00000     | 46,000            | 17.36      |  | 0.00              | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            |  | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            |  | <b>0.00</b>       | <b>0</b>         | <b>1,396</b>  |
| € / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.74540   | 9.75020      |                   |            |  | 350,834.40        | 36               | 11,297        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.86600   | 9.87060      |                   |            |  | 345,310.00        | 35               | 11,799        |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.98360   | 9.98830      |                   |            |  | 0.00              | 0                | 5,820         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            |  | <b>696,144.40</b> | <b>71</b>        | <b>28,916</b> |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 33.66      |  | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Put        |           | 10,450.00000 | 10,455,000        | 33.66      |  | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Call       |           | 0.00000      | 0,000             | 33.66      |  | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Put        |           | 8,450.00000  | 8,455,000         | 33.66      |  | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 31.54      |  | 0.00              | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 6,450.00000  | 6,455,000         | 31.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 28.36      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 4,450.00000  | 4,455,000         | 28.36      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 1.00000      | 0,000             | 21.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 2,451.00000  | 2,455,000         | 21.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Call       |           | 4.00000      | 3,000             | 17.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Put        |           | 1,454.00000  | 1,458,000         | 17.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 56.00000     | 51,000            | 13.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 506.00000    | 506,000           | 13.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 582.00000    | 575,000           | 13.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 32.00000     | 30,000            | 13.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 1,551.00000  | 1,546,000         | 17.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1.00000      | 1,000             | 17.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 1.00000      | 1,000             | 20.38      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 2,301.00000  | 2,306,000         | 20.38      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Put        |           | 10,500.00000 | 10,505,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Put        |           | 8,500.00000  | 8,505,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 31.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 6,500.00000  | 6,505,000         | 31.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 28.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 4,500.00000  | 4,505,000         | 28.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 21.23      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 2,500.00000  | 2,505,000         | 21.23      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Call       |           | 3.00000      | 3,000             | 17.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Put        |           | 1,503.00000  | 1,508,000         | 17.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 49.00000     | 45,000            | 14.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 549.00000    | 550,000           | 14.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Call       |           | 538.00000    | 531,000           | 13.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Put        |           | 38.00000     | 36,000            | 13.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 1,501.00000  | 1,496,000         | 17.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1.00000      | 1,000             | 17.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Put        |           | 11,200.00000 | 11,205,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Put        |           | 9,200.00000  | 9,205,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Call       |           | 0.00000      | 0,000             | 32.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Put        |           | 7,200.00000  | 7,205,000         | 32.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Call       |           | 0.00000      | 0,000             | 29.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Put        |           | 5,200.00000  | 5,205,000         | 29.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Call       |           | 0.00000      | 0,000             | 24.21      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Put        |           | 3,200.00000  | 3,205,000         | 24.21      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 1.00000      | 1,000             | 19.95      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 2,201.00000  | 2,206,000         | 19.95      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Call       |           | 7.00000      | 6,000             | 16.41      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Put        |           | 1,207.00000  | 1,211,000         | 16.41      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 110.00000    | 103,000           | 13.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 310.00000    | 308,000           | 13.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Call       |           | 812.00000    | 806,000           | 14.22      | 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 | 8.95   | Put        |           | 12.00000     | 11,000            | 14.22      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Put        |           | 11,100.00000 | 11,105,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Put        |           | 9,100.00000  | 9,105,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Call       |           | 0.00000      | 0,000             | 32.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Put        |           | 7,100.00000  | 7,105,000         | 32.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Call       |           | 0.00000      | 0,000             | 29.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Put        |           | 5,100.00000  | 5,105,000         | 29.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Call       |           | 0.00000      | 0,000             | 23.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Put        |           | 3,100.00000  | 3,105,000         | 23.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 1.00000      | 1,000             | 19.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 2,101.00000  | 2,106,000         | 19.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Call       |           | 10.00000     | 8,000             | 16.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Put        |           | 1,110.00000  | 1,113,000         | 16.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 142.00000    | 135,000           | 12.72      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 242.00000    | 240,000           | 12.72      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Call       |           | 908.00000    | 902,000           | 14.45      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Put        |           | 8.00000      | 7,000             | 14.45      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Put        |           | 10,250.00000 | 10,255,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Put        |           | 8,250.00000  | 8,255,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 31.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 6,250.00000  | 6,255,000         | 31.26      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 28.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 4,250.00000  | 4,255,000         | 28.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 1.00000      | 1,000             | 20.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 2,251.00000  | 2,256,000         | 20.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Call       |           | 6.00000      | 5,000             | 16.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Put        |           | 1,256.00000  | 1,260,000         | 16.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 97.00000     | 90,000            | 13.22      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 347.00000    | 345,000           | 13.22      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 764.00000    | 758,000           | 14.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 14.00000     | 13,000            | 14.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 1,751.00000  | 1,746,000         | 18.41      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 1.00000      | 1,000             | 18.41      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Put        |           | 10,350.00000 | 10,355,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Put        |           | 8,350.00000  | 8,355,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 31.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 6,350.00000  | 6,355,000         | 31.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 4,350.00000  | 4,355,000         | 28.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 1.00000      | 0,000             | 20.59      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 2,351.00000  | 2,355,000         | 20.59      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Call       |           | 5.00000      | 4,000             | 16.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Put        |           | 1,355.00000  | 1,359,000         | 16.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 74.00000     | 68,000            | 13.56      | 0.00  | 0                | 375           |

| 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 | 10.10  | Put        |           | 424.00000    | 423,000           | 13.56      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 672.00000    | 665,000           | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 22.00000     | 20,000            | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 1,651.00000  | 1,646,000         | 17.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 1.00000      | 1,000             | 17.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Put        |           | 10,650.00000 | 10,655,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Put        |           | 8,650.00000  | 8,655,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 31.81      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 6,650.00000  | 6,655,000         | 31.81      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 28.69      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 4,650.00000  | 4,655,000         | 28.69      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 21.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 2,650.00000  | 2,655,000         | 21.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Call       |           | 2.00000      | 2,000             | 17.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Put        |           | 1,652.00000  | 1,657,000         | 17.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 33.00000     | 29,000            | 14.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 683.00000    | 684,000           | 14.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Call       |           | 414.00000    | 406,000           | 13.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Put        |           | 64.00000     | 61,000            | 13.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 1,352.00000  | 1,347,000         | 16.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 2.00000      | 2,000             | 16.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Put        |           | 10,800.00000 | 10,805,000        | 33.66      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Put        |           | 8,800.00000  | 8,805,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Call       |           | 0.00000      | 0,000             | 32.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Put        |           | 6,800.00000  | 6,805,000         | 32.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 28.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Put        |           | 4,800.00000  | 4,805,000         | 28.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Call       |           | 0.00000      | 0,000             | 22.50      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Put        |           | 2,800.00000  | 2,805,000         | 22.50      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Call       |           | 2.00000      | 1,000             | 18.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Put        |           | 1,802.00000  | 1,806,000         | 18.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Call       |           | 22.00000     | 19,000            | 15.07      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Put        |           | 822.00000    | 824,000           | 15.07      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 304.00000    | 295,000           | 12.84      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 104.00000    | 100,000           | 12.84      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 1,203.00000  | 1,197,000         | 15.68      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 3.00000      | 2,000             | 15.68      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Put        |           | 10,100.00000 | 10,105,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Put        |           | 8,100.00000  | 8,105,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 31.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 6,100.00000  | 6,105,000         | 31.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 27.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 4,100.00000  | 4,105,000         | 27.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 1,901.00000  | 1,896,000         | 19.16      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 1.00000      | 1,000             | 19.16      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Put        |           | 10,150.00000 | 10,155,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Put        |           | 8,150.00000  | 8,155,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 31.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 6,150.00000  | 6,155,000         | 31.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 27.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 4,150.00000  | 4,155,000         | 27.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 1.00000      | 1,000             | 19.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 2,151.00000  | 2,156,000         | 19.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Call       |           | 8.00000      | 7,000             | 16.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Put        |           | 1,158.00000  | 1,162,000         | 16.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 125.00000    | 118,000           | 12.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 275.00000    | 273,000           | 12.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 859.00000    | 854,000           | 14.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 9.00000      | 9,000             | 14.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 1,851.00000  | 1,846,000         | 18.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 1.00000      | 1,000             | 18.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Put        |           | 10,200.00000 | 10,205,000        | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Put        |           | 8,200.00000  | 8,205,000         | 33.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 31.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 6,200.00000  | 6,205,000         | 31.19      | 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 | 13.95  | Call       |           | 0.00000      | 0,000             | 27.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 4,200.00000  | 4,205,000         | 27.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 1,801.00000  | 1,796,000         | 18.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 1.00000      | 1,000             | 18.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 593.00000    | 594,000           | 14.23      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 43.00000     | 39,000            | 14.23      | 0.00  | 0                | 60            |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Call       |           | 270.00000    | 262,000           | 12.73      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Put        |           | 120.00000    | 117,000           | 12.73      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Call       |           | 495.00000    | 488,000           | 13.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Put        |           | 45.00000     | 43,000            | 13.42      | 0.00  | 0                | 1,125         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Call       |           | 357.00000    | 347,000           | 12.89      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Put        |           | 286.00000    | 281,000           | 12.89      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Call       |           | 332.00000    | 322,000           | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Put        |           | 311.00000    | 306,000           | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Call       |           | 383.00000    | 373,000           | 12.88      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Put        |           | 262.00000    | 257,000           | 12.88      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Put        |           | 163.00000    | 158,000           | 12.81      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Call       |           | 534.00000    | 524,000           | 12.81      | 0.00  | 0                | 10,429        |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Put        |           | 694.00000    | 693,000           | 14.59      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Call       |           | 165.00000    | 159,000           | 14.59      | 0.00  | 0                | 14,937        |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 775.00000    | 774,000           | 14.90      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 146.00000    | 140,000           | 14.90      | 0.00  | 0                | 4,508         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Put        |           | 470.00000    | 467,000           | 13.67      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Call       |           | 241.00000    | 233,000           | 13.67      | 0.00  | 0                | 100           |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 518.00000    | 510,000           | 13.11      | 0.00  | 0                | 0             |



| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 330.00000    | 326,000           | 13.11      | 0.00              | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 492.00000    | 484,000           | 13.14      | 0.00              | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 354.00000    | 350,000           | 13.14      | 0.00              | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 545.00000    | 537,000           | 13.09      | 0.00              | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 307.00000    | 303,000           | 13.09      | 0.00              | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>33,034</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>696,144.40</b> | <b>71</b>        | <b>61,950</b> |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.89550   | 6.82450      |                   |            | 0.00              | 0                | 14,565        |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.90970   | 6.83980      |                   |            | 0.00              | 0                | 594           |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 6.91940   | 6.85090      |                   |            | 0.00              | 0                | 20            |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 6.92710   | 6.86140      |                   |            | 0.00              | 0                | 149           |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>15,328</b> |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 79.00000     | 104,000           | 10.53      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 155.00000    | 109,000           | 10.53      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 189.00000    | 139,000           | 10.75      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 63.00000     | 84,000            | 10.75      | 0.00              | 0                | 200           |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.70   | Call       |           | 271.00000    | 313,000           | 11.32      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.70   | Put        |           | 131.00000    | 103,000           | 11.32      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.75   | Call       |           | 240.00000    | 281,000           | 11.28      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.75   | Put        |           | 150.00000    | 121,000           | 11.28      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.65   | Call       |           | 303.00000    | 348,000           | 11.37      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.65   | Put        |           | 113.00000    | 88,000            | 11.37      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 364.00000    | 404,000           | 11.45      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 163.00000    | 135,000           | 11.45      | 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 13/06/2011 Foreign Exchange Option | 6.70   | Call       |           | 334.00000    | 372,000           | 11.42      | 0.00             | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Put        |           | 183.00000    | 153,000           | 11.42      | 0.00             | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Call       |           | 396.00000    | 438,000           | 11.48      | 0.00             | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Put        |           | 145.00000    | 119,000           | 11.48      | 0.00             | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Call       |           | 423.00000    | 458,000           | 11.66      | 0.00             | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Put        |           | 212.00000    | 181,000           | 11.66      | 0.00             | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 394.00000    | 427,000           | 11.64      | 0.00             | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 233.00000    | 200,000           | 11.64      | 0.00             | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 453.00000    | 490,000           | 11.67      | 0.00             | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 192.00000    | 163,000           | 11.67      | 0.00             | 0                | 0             |
| <b>Total AU\$ / R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>200</b>    |
| <b>Total AU\$ / R</b>                          |        |            |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>15,528</b> |
| CAD/ R On 13/12/2010 Foreign Exchange Future   |        |            | 6.84240   | 6.82480      |                   |            | 68,424.00        | 10               | 706           |
| CAD/ R On 14/03/2011 Foreign Exchange Future   |        |            | 6.91920   | 6.90220      |                   |            | 0.00             | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            | <b>68,424.00</b> | <b>10</b>        | <b>706</b>    |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.70   | Call       |           | 3.00000      | 2,000             | 15.23      | 0.00             | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.70   | Put        |           | 878.00000    | 860,000           | 15.23      | 0.00             | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.75   | Call       |           | 2.00000      | 2,000             | 15.51      | 0.00             | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.75   | Put        |           | 927.00000    | 910,000           | 15.51      | 0.00             | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.65   | Call       |           | 4.00000      | 3,000             | 14.94      | 0.00             | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.65   | Put        |           | 829.00000    | 811,000           | 14.94      | 0.00             | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.05   | Call       |           | 132.00000    | 135,000           | 11.20      | 0.00             | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.05   | Put        |           | 280.00000    | 266,000           | 11.20      | 0.00             | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.10   | Call       |           | 117.00000    | 119,000           | 11.36      | 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 14/03/2011 Foreign Exchange Option  | 7.10   | Put        |           | 315.00000    | 300,000           | 11.36      |  | 0.00             | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.00   | Call       |           | 149.00000    | 152,000           | 11.04      |  | 0.00             | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.00   | Put        |           | 247.00000    | 233,000           | 11.04      |  | 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>68,424.00</b> | <b>10</b>        | <b>706</b>    |
| CHF / R On 13/12/2010 Foreign Exchange Future |        |            | 7.18240   | 7.17940      |                   |            |  | 0.00             | 0                | 150           |
| CHF / R On 14/03/2011 Foreign Exchange Future |        |            | 7.28600   | 7.28330      |                   |            |  | 0.00             | 0                | 0             |
| <b>Total CHF / R Future</b>                   |        |            |           |              |                   |            |  | <b>0.00</b>      | <b>0</b>         | <b>150</b>    |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Call       |           | 229.00000    | 230,000           | 14.91      |  | 0.00             | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Put        |           | 100.00000    | 98,000            | 14.91      |  | 0.00             | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Call       |           | 198.00000    | 198,000           | 14.72      |  | 0.00             | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Put        |           | 119.00000    | 116,000           | 14.72      |  | 0.00             | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Call       |           | 264.00000    | 264,000           | 15.09      |  | 0.00             | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Put        |           | 85.00000     | 82,000            | 15.09      |  | 0.00             | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25   | Call       |           | 290.00000    | 288,000           | 15.02      |  | 0.00             | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25   | Put        |           | 257.00000    | 252,000           | 15.02      |  | 0.00             | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30   | Call       |           | 266.00000    | 264,000           | 15.05      |  | 0.00             | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30   | Put        |           | 283.00000    | 278,000           | 15.05      |  | 0.00             | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20   | Call       |           | 315.00000    | 313,000           | 14.99      |  | 0.00             | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20   | Put        |           | 232.00000    | 227,000           | 14.99      |  | 0.00             | 0                | 0             |
| <b>Total CHF / R Option</b>                   |        |            |           |              |                   |            |  | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>                          |        |            |           |              |                   |            |  | <b>0.00</b>      | <b>0</b>         | <b>150</b>    |

| Contract Details     | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| <b>Total Futures</b> |        |            |           |              |                   |            | <b>168,492,609.90</b> | <b>23,996</b>    | <b>454,327</b> |
| <b>Total Options</b> |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>513,807</b> |
| <b>Grand Total:</b>  |        |            |           |              |                   |            | <b>168,492,609.90</b> | <b>23,996</b>    | <b>968,134</b> |