



# Currency Derivatives Daily MTM Report

Daily summary for: 15/11/2010

| 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 |        |            | 7.00630   | 6.93110      |                   |            | 78,050,182.00         | 11,140           | 264,925        |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.10160   | 7.02480      |                   |            | 29,904,837.60         | 4,211            | 70,494         |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.19410   | 7.11610      |                   |            | 0.00                  | 0                | 15,119         |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.29350   | 7.21450      |                   |            | 0.00                  | 0                | 288            |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>107,955,019.60</b> | <b>15,351</b>    | <b>350,826</b> |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 9,019.00000  | 8,944,000         | 45.38      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 42.81      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 7,019.00000  | 6,944,000         | 42.81      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 37.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 5,019.00000  | 4,944,000         | 37.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 0.00000      | 0,000             | 30.59      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 3,019.00000  | 2,944,000         | 30.59      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 2.00000      | 2,000             | 20.37      | 0.00                  | 0                | 1,000          |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 1,021.00000  | 946,000           | 20.37      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 107.00000    | 145,000           | 14.87      | 0.00                  | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 126.00000    | 89,000            | 14.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Call       |           | 982.00000    | 1,057,000         | 20.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Put        |           | 1.00000      | 1,000             | 20.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Call       |           | 1,981.00000  | 2,056,000         | 19.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 19.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Call       |           | 2,981.00000  | 3,056,000         | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 0.00000      | 0,000             | 24.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,619.00000  | 1,544,000         | 24.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 9,069.00000  | 8,994,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 42.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 7,069.00000  | 6,994,000         | 42.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 37.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 5,069.00000  | 4,994,000         | 37.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 3,069.00000  | 2,994,000         | 30.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 88.00000     | 116,000           | 14.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 157.00000    | 110,000           | 14.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Call       |           | 932.00000    | 1,007,000         | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Put        |           | 1.00000      | 1,000             | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Call       |           | 1,931.00000  | 2,006,000         | 19.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 19.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Call       |           | 2,931.00000  | 3,006,000         | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 18.77      | 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 | 16.05  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Put        |           | 9,119.00000  | 9,044,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 43.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Put        |           | 7,119.00000  | 7,044,000         | 43.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 37.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 5,119.00000  | 5,044,000         | 37.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Call       |           | 0.00000      | 0,000             | 30.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Put        |           | 3,119.00000  | 3,044,000         | 30.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Call       |           | 1.00000      | 1,000             | 20.98      | 0.00  | 0                | 16,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Put        |           | 1,120.00000  | 1,045,000         | 20.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 72.00000     | 95,000            | 14.87      | 0.00  | 0                | 10,534        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 191.00000    | 139,000           | 14.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Call       |           | 882.00000    | 957,000           | 20.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Put        |           | 1.00000      | 1,000             | 20.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Call       |           | 1,881.00000  | 1,956,000         | 19.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 19.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Call       |           | 2,881.00000  | 2,956,000         | 18.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 18.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 9,169.00000  | 9,094,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 43.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 7,169.00000  | 7,094,000         | 43.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 37.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 5,169.00000  | 5,094,000         | 37.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 0.00000      | 0,000             | 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 | 10.10  | Put        |           | 3,169.00000  | 3,094,000         | 31.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 1.00000      | 1,000             | 21.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 1,170.00000  | 1,095,000         | 21.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Call       |           | 58.00000     | 77,000            | 15.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Put        |           | 227.00000    | 171,000           | 15.18      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Call       |           | 832.00000    | 907,000           | 20.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Put        |           | 1.00000      | 1,000             | 20.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Call       |           | 1,831.00000  | 1,906,000         | 19.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Put        |           | 0.00000      | 0,000             | 19.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Call       |           | 2,831.00000  | 2,906,000         | 18.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 18.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 1.00000      | 1,000             | 20.68      | 0.00  | 0                | 27,690        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 1,070.00000  | 995,000           | 20.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Put        |           | 9,219.00000  | 9,144,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 43.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Put        |           | 7,219.00000  | 7,144,000         | 43.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 38.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Put        |           | 5,219.00000  | 5,144,000         | 38.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Call       |           | 0.00000      | 0,000             | 31.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Put        |           | 3,219.00000  | 3,144,000         | 31.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Call       |           | 1.00000      | 1,000             | 21.59      | 0.00  | 0                | 4,400         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Put        |           | 1,220.00000  | 1,145,000         | 21.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Call       |           | 47.00000     | 63,000            | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Put        |           | 266.00000    | 207,000           | 15.48      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Call       |           | 783.00000    | 857,000           | 19.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Put        |           | 2.00000      | 1,000             | 19.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Call       |           | 1,781.00000  | 1,856,000         | 19.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 19.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Call       |           | 2,781.00000  | 2,856,000         | 18.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 18.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 9,269.00000  | 9,194,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 43.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 7,269.00000  | 7,194,000         | 43.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 38.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 5,269.00000  | 5,194,000         | 38.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 0.00000      | 0,000             | 31.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 3,269.00000  | 3,194,000         | 31.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 1.00000      | 1,000             | 21.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1,270.00000  | 1,195,000         | 21.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Call       |           | 38.00000     | 50,000            | 15.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Put        |           | 307.00000    | 244,000           | 15.79      | 0.00  | 0                | 3,500         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Call       |           | 734.00000    | 808,000           | 19.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Put        |           | 3.00000      | 2,000             | 19.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Call       |           | 1,731.00000  | 1,806,000         | 19.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 19.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Call       |           | 2,731.00000  | 2,806,000         | 18.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 18.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 9,319.00000  | 9,244,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 43.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 7,319.00000  | 7,244,000         | 43.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 38.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 5,319.00000  | 5,244,000         | 38.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 0.00000      | 0,000             | 31.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 3,319.00000  | 3,244,000         | 31.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 1.00000      | 1,000             | 22.20      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1,320.00000  | 1,245,000         | 22.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Call       |           | 30.00000     | 40,000            | 16.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Put        |           | 349.00000    | 284,000           | 16.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Call       |           | 685.00000    | 758,000           | 19.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Put        |           | 4.00000      | 2,000             | 19.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Call       |           | 1,681.00000  | 1,756,000         | 20.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 20.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Call       |           | 2,681.00000  | 2,756,000         | 19.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 19.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Put        |           | 9,519.00000  | 9,444,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Call       |           | 0.00000      | 0,000             | 44.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Put        |           | 7,519.00000  | 7,444,000         | 44.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Call       |           | 0.00000      | 0,000             | 38.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Put        |           | 5,519.00000  | 5,444,000         | 38.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Call       |           | 0.00000      | 0,000             | 32.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Put        |           | 3,519.00000  | 3,444,000         | 32.59      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Call       |           | 0.00000      | 0,000             | 23.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Put        |           | 1,519.00000  | 1,444,000         | 23.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Call       |           | 13.00000     | 16,000            | 17.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Put        |           | 532.00000    | 460,000           | 17.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Call       |           | 492.00000    | 563,000           | 17.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Put        |           | 11.00000     | 7,000             | 17.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Call       |           | 1,481.00000  | 1,556,000         | 20.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Put        |           | 0.00000      | 0,000             | 20.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Call       |           | 2,481.00000  | 2,556,000         | 19.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Put        |           | 0.00000      | 0,000             | 19.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 9,469.00000  | 9,394,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 7,469.00000  | 7,394,000         | 43.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 38.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 5,469.00000  | 5,394,000         | 38.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 0.00000      | 0,000             | 32.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 3,469.00000  | 3,394,000         | 32.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 0.00000      | 0,000             | 23.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1,469.00000  | 1,394,000         | 23.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Call       |           | 16.00000     | 21,000            | 17.01      | 0.00  | 0                | 13,307        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Put        |           | 485.00000    | 415,000           | 17.01      | 0.00  | 0                | 48,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Call       |           | 539.00000    | 611,000           | 18.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Put        |           | 8.00000      | 5,000             | 18.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Call       |           | 1,531.00000  | 1,606,000         | 20.15      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Put        |           | 0.00000      | 0,000             | 20.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Call       |           | 2,531.00000  | 2,606,000         | 19.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 19.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Call       |           | 0.00000      | 0,000             | 24.34      | 0.00  | 0                | 3,185         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,669.00000  | 1,594,000         | 24.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Put        |           | 9,569.00000  | 9,494,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 44.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Put        |           | 7,569.00000  | 7,494,000         | 44.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 39.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,569.00000  | 5,494,000         | 39.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 32.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Put        |           | 3,569.00000  | 3,494,000         | 32.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Call       |           | 0.00000      | 0,000             | 23.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,569.00000  | 1,494,000         | 23.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Call       |           | 10.00000     | 13,000            | 17.62      | 0.00  | 0                | 33,300        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Put        |           | 579.00000    | 507,000           | 17.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Call       |           | 446.00000    | 515,000           | 17.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Put        |           | 15.00000     | 9,000             | 17.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,431.00000  | 1,506,000         | 20.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Put        |           | 0.00000      | 0,000             | 20.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,431.00000  | 2,506,000         | 19.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Put        |           | 0.00000      | 0,000             | 19.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Call       |           | 0.00000      | 0,000             | 22.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1,369.00000  | 1,294,000         | 22.51      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,919.00000  | 8,844,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 42.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,919.00000  | 6,844,000         | 42.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 37.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,919.00000  | 4,844,000         | 37.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 0.00000      | 0,000             | 30.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,919.00000  | 2,844,000         | 30.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 2.00000      | 3,000             | 19.76      | 0.00  | 0                | 14,644        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 921.00000    | 847,000           | 19.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Call       |           | 165.00000    | 213,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Put        |           | 84.00000     | 57,000            | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,081.00000  | 1,156,000         | 20.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Put        |           | 0.00000      | 0,000             | 20.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,081.00000  | 2,156,000         | 19.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 19.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,081.00000  | 3,156,000         | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,969.00000  | 8,894,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 42.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,969.00000  | 6,894,000         | 42.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 37.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,969.00000  | 4,894,000         | 37.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 0.00000      | 0,000             | 30.39      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,969.00000  | 2,894,000         | 30.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 2.00000      | 2,000             | 20.06      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 971.00000    | 896,000           | 20.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 134.00000    | 177,000           | 15.18      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 103.00000    | 71,000            | 15.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,031.00000  | 1,106,000         | 20.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Put        |           | 0.00000      | 0,000             | 20.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,031.00000  | 2,106,000         | 19.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 19.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,031.00000  | 3,106,000         | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Put        |           | 9,369.00000  | 9,294,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 43.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Put        |           | 7,369.00000  | 7,294,000         | 43.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 38.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Put        |           | 5,369.00000  | 5,294,000         | 38.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 0.00000      | 0,000             | 31.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 3,369.00000  | 3,294,000         | 31.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Call       |           | 24.00000     | 32,000            | 16.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Put        |           | 393.00000    | 326,000           | 16.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Call       |           | 636.00000    | 709,000           | 18.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Put        |           | 5.00000      | 3,000             | 18.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Call       |           | 1,631.00000  | 1,706,000         | 20.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 20.07      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Call       |           | 2,631.00000  | 2,706,000         | 19.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 19.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Put        |           | 9,419.00000  | 9,344,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 43.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Put        |           | 7,419.00000  | 7,344,000         | 43.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 38.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Put        |           | 5,419.00000  | 5,344,000         | 38.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Call       |           | 0.00000      | 0,000             | 32.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Put        |           | 3,419.00000  | 3,344,000         | 32.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Call       |           | 0.00000      | 0,000             | 22.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1,419.00000  | 1,344,000         | 22.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Call       |           | 20.00000     | 26,000            | 16.70      | 0.00  | 0                | 2,040         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Put        |           | 439.00000    | 370,000           | 16.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Call       |           | 587.00000    | 660,000           | 18.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Put        |           | 6.00000      | 4,000             | 18.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Call       |           | 1,581.00000  | 1,656,000         | 20.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 20.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Call       |           | 2,581.00000  | 2,656,000         | 19.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 19.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Call       |           | 0.00000      | 0,000             | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Put        |           | 8,119.00000  | 8,044,000         | 45.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 40.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Put        |           | 6,119.00000  | 6,044,000         | 40.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 34.93      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Put        |           | 4,119.00000  | 4,044,000         | 34.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Call       |           | 0.00000      | 0,000             | 26.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Put        |           | 2,119.00000  | 2,044,000         | 26.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Call       |           | 3,881.00000  | 3,956,000         | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Put        |           | 0.00000      | 0,000             | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 2,169.00000  | 2,094,000         | 27.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 0.00000      | 0,000             | 27.19      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Call       |           | 0.00000      | 0,000             | 28.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Put        |           | 2,569.00000  | 2,494,000         | 28.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 0.00000      | 0,000             | 27.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 2,269.00000  | 2,194,000         | 27.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 0.00000      | 0,000             | 28.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 2,619.00000  | 2,544,000         | 28.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Call       |           | 3.00000      | 3,000             | 19.45      | 0.00  | 0                | 2,423         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Put        |           | 872.00000    | 797,000           | 19.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 1,969.00000  | 1,894,000         | 26.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 0.00000      | 0,000             | 26.17      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Put        |           | 676.00000    | 602,000           | 18.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Call       |           | 7.00000      | 8,000             | 18.23      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Put        |           | 1,869.00000  | 1,794,000         | 25.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Call       |           | 0.00000      | 0,000             | 25.56      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Call       |           | 4.00000      | 5,000             | 18.84      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Put        |           | 773.00000    | 699,000           | 18.84      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 2,069.00000  | 1,994,000         | 26.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 0.00000      | 0,000             | 26.79      | 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        |           | 627.00000    | 554,000           | 17.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Call       |           | 8.00000      | 10,000            | 17.93      | 0.00  | 0                | 6,534         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 49.00000     | 55,000            | 18.85      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,024.00000  | 953,000           | 18.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 46.00000     | 51,000            | 19.07      | 0.00  | 0                | 340           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,071.00000  | 999,000           | 19.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 53.00000     | 59,000            | 18.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 978.00000    | 907,000           | 18.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 1,500.00000  | 1,425,000         | 21.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 25.00000     | 27,000            | 21.01      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 3,476.00000  | 3,399,000         | 25.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 1.00000      | 1,000             | 25.01      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Put        |           | 425.00000    | 370,000           | 15.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Call       |           | 150.00000    | 172,000           | 15.83      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Put        |           | 1,403.00000  | 1,329,000         | 20.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Call       |           | 28.00000     | 31,000            | 20.58      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Put        |           | 582.00000    | 521,000           | 16.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Call       |           | 107.00000    | 123,000           | 16.70      | 0.00  | 0                | 12,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Put        |           | 623.00000    | 561,000           | 16.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Call       |           | 98.00000     | 113,000           | 16.91      | 0.00  | 0                | 371           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Put        |           | 666.00000    | 602,000           | 17.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Call       |           | 91.00000     | 104,000           | 17.13      | 0.00  | 0                | 500           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Put        |           | 388.00000    | 336,000           | 15.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Call       |           | 163.00000    | 188,000           | 15.62      | 0.00  | 0                | 7,500         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Put        |           | 286.00000    | 241,000           | 14.97      | 0.00  | 0                | 0             |

| Contract Details                |            |                         |                         | Strike  | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------|------------|-------------------------|-------------------------|---------|------------|--------------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                          | On         | 14/03/2011              | Foreign Exchange Option | 7.10    | Call       |              | 211.00000    | 243,000           | 14.97      | 0.00                  | 0                | 1,200          |
| \$ / R                          | On         | 14/03/2011              | Foreign Exchange Option | 7.40    | Put        |              | 501.00000    | 443,000           | 16.26      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 14/03/2011              | Foreign Exchange Option | 7.40    | Call       |              | 126.00000    | 145,000           | 16.26      | 0.00                  | 0                | 65             |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 7.45    | Call       |              | 217.00000    | 242,000           | 16.06      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 7.45    | Put        |              | 551.00000    | 498,000           | 16.06      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 7.50    | Call       |              | 205.00000    | 228,000           | 16.24      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 7.50    | Put        |              | 589.00000    | 534,000           | 16.24      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 7.40    | Call       |              | 231.00000    | 257,000           | 15.89      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 7.40    | Put        |              | 515.00000    | 463,000           | 15.89      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 6.70    | Call       |              | 566.00000    | 624,000           | 15.11      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 13/06/2011              | Foreign Exchange Option | 6.70    | Put        |              | 150.00000    | 130,000           | 15.11      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/09/2011              | Foreign Exchange Option | 8.05    | Call       |              | 188.00000    | 204,000           | 17.57      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/09/2011              | Foreign Exchange Option | 8.05    | Put        |              | 1,024.00000  | 961,000           | 17.57      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/09/2011              | Foreign Exchange Option | 8.10    | Call       |              | 181.00000    | 196,000           | 17.72      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/09/2011              | Foreign Exchange Option | 8.10    | Put        |              | 1,067.00000  | 1,003,000         | 17.72      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/09/2011              | Foreign Exchange Option | 8.00    | Call       |              | 196.00000    | 213,000           | 17.41      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/09/2011              | Foreign Exchange Option | 8.00    | Put        |              | 982.00000    | 920,000           | 17.41      | 0.00                  | 0                | 0              |
| <b>Total \$ / R Option</b>      |            |                         |                         |         |            |              |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>484,633</b> |
| <b>Total \$ / R</b>             |            |                         |                         |         |            |              |              |                   |            | <b>107,955,019.60</b> | <b>15,351</b>    | <b>835,459</b> |
| \$ / R MAXOn                    | 13/12/2010 | Foreign Exchange Future |                         | 7.00630 |            | 6.93110      |              |                   |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 14/03/2011 | Foreign Exchange Future |                         | 7.10160 |            | 7.02480      |              |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |         |            |              |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| \$ / R MAXOn                    | 13/12/2010 | Foreign Exchange Option | 7.00                    | Call    |            | 8,790.00000  | 11,588,000   | 14.57             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/12/2010 | Foreign Exchange Option | 7.00                    | Put     |            | 15,680.00000 | 10,958,000   | 14.57             |            | 0.00                  | 0                | 0              |

| Contract Details                |               |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXOn                    | 13/12/2010    | Foreign Exchange Option | 7.05   | Call       |           | 7,169.00000  | 9,494,000         | 14.87      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 13/12/2010    | Foreign Exchange Option | 7.05   | Put        |           | 19,059.00000 | 13,864,000        | 14.87      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 13/12/2010    | Foreign Exchange Option | 6.95   | Call       |           | 10,718.00000 | 14,499,000        | 14.87      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 13/12/2010    | Foreign Exchange Option | 6.95   | Put        |           | 12,608.00000 | 8,869,000         | 14.87      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/03/2011    | Foreign Exchange Option | 7.00   | Call       |           | 25,035.00000 | 29,555,000        | 15.03      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/03/2011    | Foreign Exchange Option | 7.00   | Put        |           | 22,555.00000 | 19,395,000        | 15.03      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/03/2011    | Foreign Exchange Option | 7.05   | Call       |           | 22,980.00000 | 26,838,000        | 15.00      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/03/2011    | Foreign Exchange Option | 7.05   | Put        |           | 25,500.00000 | 21,678,000        | 15.00      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/03/2011    | Foreign Exchange Option | 6.95   | Call       |           | 27,686.00000 | 32,435,000        | 15.06      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/03/2011    | Foreign Exchange Option | 6.95   | Put        |           | 20,206.00000 | 17,275,000        | 15.06      | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |               |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |               |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| £ / R                           | On 13/12/2010 | Foreign Exchange Future |        |            | 11.27310  | 11.19940     |                   |            | 2,874,640.50         | 255              | 23,089        |
| £ / R                           | On 14/03/2011 | Foreign Exchange Future |        |            | 11.41670  | 11.34100     |                   |            | 10,937,198.60        | 958              | 21,696        |
| £ / R                           | On 13/06/2011 | Foreign Exchange Future |        |            | 11.55320  | 11.47670     |                   |            | 0.00                 | 0                | 1,568         |
| <b>Total £ / R Future</b>       |               |                         |        |            |           |              |                   |            | <b>13,811,839.10</b> | <b>1,213</b>     | <b>46,353</b> |
| £ / R                           | On 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 25.00000     | 29,000            | 16.28      | 0.00                 | 0                | 0             |
| £ / R                           | On 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 726.00000    | 656,000           | 16.28      | 0.00                 | 0                | 0             |
| £ / R                           | On 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 680.00000    | 611,000           | 16.09      | 0.00                 | 0                | 0             |
| £ / R                           | On 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 29.00000     | 34,000            | 16.09      | 0.00                 | 0                | 50            |
| £ / R                           | On 14/03/2011 | Foreign Exchange Option | 11.80  | Call       |           | 214.00000    | 238,000           | 15.15      | 0.00                 | 0                | 0             |
| £ / R                           | On 14/03/2011 | Foreign Exchange Option | 11.80  | Put        |           | 673.00000    | 621,000           | 15.15      | 0.00                 | 0                | 0             |
| £ / R                           | On 14/03/2011 | Foreign Exchange Option | 11.85  | Call       |           | 202.00000    | 224,000           | 15.25      | 0.00                 | 0                | 0             |
| £ / R                           | On 14/03/2011 | Foreign Exchange Option | 11.85  | Put        |           | 711.00000    | 657,000           | 15.25      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Call       |           | 227.00000    | 252,000           | 15.04      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Put        |           | 636.00000    | 585,000           | 15.04      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Put        |           | 434.00000    | 392,000           | 14.42      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Call       |           | 325.00000    | 359,000           | 14.42      | 0.00                 | 0                | 870           |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Put        |           | 1,296.00000  | 1,230,000         | 16.71      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Call       |           | 87.00000     | 97,000            | 16.71      | 0.00                 | 0                | 870           |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.00  | Put        |           | 827.00000    | 770,000           | 15.56      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.00  | Call       |           | 168.00000    | 187,000           | 15.56      | 0.00                 | 0                | 150           |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Call       |           | 367.00000    | 392,000           | 14.91      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 740.00000    | 689,000           | 14.91      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 352.00000    | 376,000           | 15.00      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 775.00000    | 723,000           | 15.00      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 382.00000    | 409,000           | 14.82      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 705.00000    | 656,000           | 14.82      | 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>13,811,839.10</b> | <b>1,213</b>     | <b>48,293</b> |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08460   | 0.08420      |                   |            | 0.00                 | 0                | 286           |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08580   | 0.08540      |                   |            | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>286</b>    |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Call       |           | 122.00000    | 127,000           | 20.07      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Put        |           | 302.00000    | 267,000           | 20.07      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Call       |           | 9.00000      | 8,000             | 24.76      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Put        |           | 1,189.00000  | 1,148,000         | 24.76      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Call       |           | 826.00000    | 864,000           | 19.25      | 0.00                 | 0                | 0             |



| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Put        |           | 6.00000      | 4,000             | 19.25      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Call       |           | 325.00000    | 336,000           | 20.01      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Put        |           | 485.00000    | 456,000           | 20.01      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Call       |           | 111.00000    | 113,000           | 23.01      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Put        |           | 1,271.00000  | 1,233,000         | 23.01      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Call       |           | 908.00000    | 939,000           | 17.65      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Put        |           | 68.00000     | 59,000            | 17.65      | 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>286</b>    |
| € / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.54650   | 9.53930      |                   |            | 286,395.00        | 30               | 11,468        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.66490   | 9.65640      |                   |            | 0.00              | 0                | 11,507        |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.77780   | 9.76930      |                   |            | 0.00              | 0                | 5,820         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>286,395.00</b> | <b>30</b>        | <b>28,795</b> |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Put        |           | 10,661.00000 | 10,654,000        | 36.96      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Put        |           | 8,661.00000  | 8,654,000         | 36.96      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 6,661.00000  | 6,654,000         | 34.00      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 29.56      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 4,661.00000  | 4,654,000         | 29.56      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 24.16      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 2,661.00000  | 2,654,000         | 24.16      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Call       |           | 0.00000      | 0,000             | 20.59      | 0.00              | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Put        |           | 1,661.00000  | 1,654,000         | 20.59      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 13.00000     | 12,000            | 15.81      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 674.00000    | 666,000           | 15.81      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 375.00000    | 380,000           | 14.07      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 36.00000     | 34,000            | 14.07      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 1,339.00000  | 1,347,000         | 17.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 0.00000      | 1,000             | 17.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 23.72      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 2,511.00000  | 2,504,000         | 23.72      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Put        |           | 10,711.00000 | 10,704,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Put        |           | 8,711.00000  | 8,704,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 34.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 6,711.00000  | 6,704,000         | 34.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 29.67      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 4,711.00000  | 4,704,000         | 29.67      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 24.30      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 2,711.00000  | 2,704,000         | 24.30      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Call       |           | 0.00000      | 0,000             | 20.82      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Put        |           | 1,711.00000  | 1,704,000         | 20.82      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 10.00000     | 10,000            | 16.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 721.00000    | 714,000           | 16.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Call       |           | 333.00000    | 338,000           | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Put        |           | 44.00000     | 42,000            | 13.88      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 1,289.00000  | 1,297,000         | 17.48      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 0.00000      | 1,000             | 17.48      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Put        |           | 11,411.00000 | 11,404,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Put        |           | 9,411.00000  | 9,404,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Call       |           | 0.00000      | 0,000             | 35.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Put        |           | 7,411.00000  | 7,404,000         | 35.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Call       |           | 0.00000      | 0,000             | 31.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Put        |           | 5,411.00000  | 5,404,000         | 31.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Call       |           | 0.00000      | 0,000             | 26.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Put        |           | 3,411.00000  | 3,404,000         | 26.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 23.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 2,411.00000  | 2,404,000         | 23.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Call       |           | 1.00000      | 1,000             | 19.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Put        |           | 1,412.00000  | 1,405,000         | 19.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 31.00000     | 31,000            | 14.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 442.00000    | 435,000           | 14.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Call       |           | 600.00000    | 607,000           | 15.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Put        |           | 11.00000     | 11,000            | 15.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Put        |           | 11,311.00000 | 11,304,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Put        |           | 9,311.00000  | 9,304,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Call       |           | 0.00000      | 0,000             | 35.43      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Put        |           | 7,311.00000  | 7,304,000         | 35.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Call       |           | 0.00000      | 0,000             | 31.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Put        |           | 5,311.00000  | 5,304,000         | 31.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Call       |           | 0.00000      | 0,000             | 26.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Put        |           | 3,311.00000  | 3,304,000         | 26.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 23.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 2,311.00000  | 2,304,000         | 23.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Call       |           | 1.00000      | 1,000             | 18.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Put        |           | 1,312.00000  | 1,305,000         | 18.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 45.00000     | 46,000            | 14.14      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 356.00000    | 350,000           | 14.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Call       |           | 696.00000    | 703,000           | 15.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Put        |           | 7.00000      | 7,000             | 15.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Put        |           | 10,461.00000 | 10,454,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Put        |           | 8,461.00000  | 8,454,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 33.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 6,461.00000  | 6,454,000         | 33.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 29.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 4,461.00000  | 4,454,000         | 29.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 23.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 2,461.00000  | 2,454,000         | 23.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Call       |           | 1.00000      | 1,000             | 19.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Put        |           | 1,462.00000  | 1,455,000         | 19.63      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 26.00000     | 26,000            | 14.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 487.00000    | 480,000           | 14.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 553.00000    | 559,000           | 14.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 14.00000     | 13,000            | 14.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 1,539.00000  | 1,547,000         | 18.21      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 0.00000      | 1,000             | 18.21      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Put        |           | 10,561.00000 | 10,554,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Put        |           | 8,561.00000  | 8,554,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 33.79      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 6,561.00000  | 6,554,000         | 33.79      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 29.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 4,561.00000  | 4,554,000         | 29.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 23.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 2,561.00000  | 2,554,000         | 23.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Call       |           | 1.00000      | 1,000             | 20.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Put        |           | 1,562.00000  | 1,555,000         | 20.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 18.00000     | 18,000            | 15.33      | 0.00  | 0                | 375           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 579.00000    | 572,000           | 15.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 462.00000    | 468,000           | 14.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 23.00000     | 22,000            | 14.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 1,439.00000  | 1,447,000         | 17.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 0.00000      | 1,000             | 17.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Put        |           | 10,861.00000 | 10,854,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Put        |           | 8,861.00000  | 8,854,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 34.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 6,861.00000  | 6,854,000         | 34.44      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 30.01      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 4,861.00000  | 4,854,000         | 30.01      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 24.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 2,861.00000  | 2,854,000         | 24.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Call       |           | 0.00000      | 0,000             | 21.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Put        |           | 1,861.00000  | 1,854,000         | 21.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 6.00000      | 6,000             | 16.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 867.00000    | 860,000           | 16.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Call       |           | 221.00000    | 224,000           | 13.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Put        |           | 82.00000     | 78,000            | 13.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 1,140.00000  | 1,147,000         | 17.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1.00000      | 1,000             | 17.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Put        |           | 11,011.00000 | 11,004,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Put        |           | 9,011.00000  | 9,004,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Call       |           | 0.00000      | 0,000             | 34.77      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Put        |           | 7,011.00000  | 7,004,000         | 34.77      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 30.34      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Put        |           | 5,011.00000  | 5,004,000         | 30.34      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Call       |           | 0.00000      | 0,000             | 25.18      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Put        |           | 3,011.00000  | 3,004,000         | 25.18      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Call       |           | 0.00000      | 0,000             | 22.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Put        |           | 2,011.00000  | 2,004,000         | 22.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Call       |           | 4.00000      | 3,000             | 17.48      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Put        |           | 1,015.00000  | 1,007,000         | 17.48      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 130.00000    | 132,000           | 12.70      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 141.00000    | 136,000           | 12.70      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 991.00000    | 998,000           | 16.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 2.00000      | 2,000             | 16.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Put        |           | 10,311.00000 | 10,304,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Put        |           | 8,311.00000  | 8,304,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 33.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 6,311.00000  | 6,304,000         | 33.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 28.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 4,311.00000  | 4,304,000         | 28.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 1,689.00000  | 1,697,000         | 18.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 0.00000      | 1,000             | 18.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Put        |           | 10,361.00000 | 10,354,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Put        |           | 8,361.00000  | 8,354,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 33.35      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 6,361.00000  | 6,354,000         | 33.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 28.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 4,361.00000  | 4,354,000         | 28.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 23.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 2,361.00000  | 2,354,000         | 23.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Call       |           | 1.00000      | 1,000             | 19.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Put        |           | 1,362.00000  | 1,355,000         | 19.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 38.00000     | 38,000            | 14.37      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 399.00000    | 392,000           | 14.37      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 648.00000    | 654,000           | 15.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 9.00000      | 8,000             | 15.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 1,639.00000  | 1,647,000         | 18.50      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 0.00000      | 1,000             | 18.50      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Put        |           | 10,411.00000 | 10,404,000        | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Put        |           | 8,411.00000  | 8,404,000         | 36.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 6,411.00000  | 6,404,000         | 33.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 29.00      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 4,411.00000  | 4,404,000         | 29.00      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 1,589.00000  | 1,597,000         | 18.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 0.00000      | 1,000             | 18.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 770.00000    | 762,000           | 16.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 9.00000      | 8,000             | 16.29      | 0.00  | 0                | 60            |



| 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 | 9.60   | Call       |           | 110.00000    | 112,000           | 12.94      | 0.00        | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Put        |           | 171.00000    | 166,000           | 12.94      | 0.00        | 0                | 750           |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Call       |           | 294.00000    | 298,000           | 13.68      | 0.00        | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Put        |           | 55.00000     | 52,000            | 13.68      | 0.00        | 0                | 1,125         |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Call       |           | 238.00000    | 237,000           | 13.52      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Put        |           | 382.00000    | 372,000           | 13.52      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Call       |           | 221.00000    | 220,000           | 13.67      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Put        |           | 415.00000    | 405,000           | 13.67      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Call       |           | 256.00000    | 255,000           | 13.37      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Put        |           | 350.00000    | 340,000           | 13.37      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Put        |           | 218.00000    | 210,000           | 13.06      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Call       |           | 374.00000    | 375,000           | 13.06      | 0.00        | 0                | 10,429        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Put        |           | 845.00000    | 834,000           | 15.35      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Call       |           | 101.00000    | 99,000            | 15.35      | 0.00        | 0                | 14,937        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 932.00000    | 921,000           | 15.66      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 88.00000     | 86,000            | 15.66      | 0.00        | 0                | 4,508         |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Put        |           | 598.00000    | 588,000           | 14.44      | 0.00        | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Call       |           | 154.00000    | 153,000           | 14.44      | 0.00        | 0                | 100           |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 384.00000    | 387,000           | 13.43      | 0.00        | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 415.00000    | 409,000           | 13.43      | 0.00        | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 365.00000    | 368,000           | 13.56      | 0.00        | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 446.00000    | 440,000           | 13.56      | 0.00        | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 404.00000    | 407,000           | 13.30      | 0.00        | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 385.00000    | 379,000           | 13.30      | 0.00        | 0                | 0             |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,034</b> |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| <b>Total € / R</b>                             |        |            |           |              |                   |            | <b>286,395.00</b> | <b>30</b>        | <b>61,829</b> |
| AU\$ / R On 13/12/2010 Foreign Exchange Future |        |            | 6.91150   | 6.86910      |                   |            | 0.00              | 0                | 14,802        |
| AU\$ / R On 14/03/2011 Foreign Exchange Future |        |            | 6.91920   | 6.87670      |                   |            | 0.00              | 0                | 831           |
| AU\$ / R On 13/06/2011 Foreign Exchange Future |        |            | 6.92690   | 6.88460      |                   |            | 0.00              | 0                | 70            |
| AU\$ / R On 19/09/2011 Foreign Exchange Future |        |            | 6.93160   | 6.89010      |                   |            | 0.00              | 0                | 0             |
| <b>Total AU\$ / R Future</b>                   |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>15,703</b> |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.90   | Call       |           | 70.00000     | 85,000            | 10.32      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.90   | Put        |           | 101.00000    | 74,000            | 10.32      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.95   | Put        |           | 134.00000    | 103,000           | 10.63      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.95   | Call       |           | 53.00000     | 64,000            | 10.63      | 0.00              | 0                | 200           |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70   | Call       |           | 283.00000    | 315,000           | 11.92      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70   | Put        |           | 106.00000    | 96,000            | 11.92      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75   | Call       |           | 248.00000    | 278,000           | 11.59      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75   | Put        |           | 121.00000    | 109,000           | 11.59      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65   | Call       |           | 321.00000    | 353,000           | 12.24      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65   | Put        |           | 94.00000     | 84,000            | 12.24      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65   | Call       |           | 382.00000    | 409,000           | 11.98      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65   | Put        |           | 147.00000    | 132,000           | 11.98      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Call       |           | 346.00000    | 372,000           | 11.73      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Put        |           | 161.00000    | 145,000           | 11.73      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Call       |           | 418.00000    | 447,000           | 12.22      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Put        |           | 133.00000    | 120,000           | 12.22      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Call       |           | 430.00000    | 460,000           | 11.99      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Put        |           | 190.00000    | 178,000           | 11.99      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 396.00000    | 425,000           | 11.82      | 0.00              | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 206.00000    | 193,000           | 11.82      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 465.00000    | 496,000           | 12.16      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 175.00000    | 164,000           | 12.16      |  | 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>15,903</b> |
| CAD/ R On 13/12/2010 Foreign Exchange Future   |        |            | 6.94980   | 6.89480      |                   |            |  | 0.00        | 0                | 654           |
| CAD/ R On 14/03/2011 Foreign Exchange Future   |        |            | 7.02770   | 6.97150      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>654</b>    |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.70   | Call       |           | 0.00000      | 0,000             | 14.41      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.70   | Put        |           | 805.00000    | 750,000           | 14.41      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.75   | Call       |           | 0.00000      | 0,000             | 14.74      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.75   | Put        |           | 855.00000    | 800,000           | 14.74      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.65   | Call       |           | 1.00000      | 1,000             | 14.09      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option   | 7.65   | Put        |           | 756.00000    | 701,000           | 14.09      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.05   | Call       |           | 145.00000    | 174,000           | 11.52      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.05   | Put        |           | 224.00000    | 196,000           | 11.52      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.10   | Call       |           | 128.00000    | 154,000           | 11.68      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.10   | Put        |           | 257.00000    | 226,000           | 11.68      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.00   | Call       |           | 164.00000    | 196,000           | 11.35      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.00   | Put        |           | 193.00000    | 168,000           | 11.35      |  | 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>0.00</b> | <b>0</b>         | <b>654</b>    |
| CHF / R On 13/12/2010 Foreign Exchange Future  |        |            | 7.12010   | 7.11610      |                   |            |  | 0.00        | 0                | 150           |
| CHF / R On 14/03/2011 Foreign Exchange Future  |        |            | 7.22370   | 7.21910      |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                              | Strike   | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|----------|------------|--------------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| <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       |              | 143.00000    | 152,000           | 14.48      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05     | Put        |              | 77.00000     | 82,000            | 14.48      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10     | Call       |              | 113.00000    | 121,000           | 14.15      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10     | Put        |              | 97.00000     | 101,000           | 14.15      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00     | Call       |              | 177.00000    | 185,000           | 14.81      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00     | Put        |              | 61.00000     | 65,000            | 14.81      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25     | Call       |              | 231.00000    | 233,000           | 14.91      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25     | Put        |              | 262.00000    | 259,000           | 14.91      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30     | Call       |              | 211.00000    | 213,000           | 15.08      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30     | Put        |              | 292.00000    | 289,000           | 15.08      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20     | Call       |              | 252.00000    | 254,000           | 14.73      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20     | Put        |              | 233.00000    | 230,000           | 14.73      |  | 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>    |
| RAIN On 13/12/2010 Foreign Exchange Future    |          |            | 13,812.60000 | 13,740.65000 |                   |            |  | 0.00        | 0                | 0             |
| RAIN On 14/03/2011 Foreign Exchange Future    |          |            | 14,009.99000 | 13,927.28000 |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RAIN Future</b>                      |          |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RAIN On 13/12/2010 Foreign Exchange Option    | 13500.00 | Call       |              | 2,407.00000  | 3,126,000         | 2.00       |  | 0.00        | 0                | 0             |
| RAIN On 13/12/2010 Foreign Exchange Option    | 13500.00 | Put        |              | 1.00000      | 0,000             | 2.00       |  | 0.00        | 0                | 0             |
| RAIN On 13/12/2010 Foreign Exchange Option    | 13500.01 | Call       |              | 2,407.00000  | 3,126,000         | 2.00       |  | 0.00        | 0                | 0             |
| RAIN On 13/12/2010 Foreign Exchange Option    | 13500.01 | Put        |              | 1.00000      | 0,000             | 2.00       |  | 0.00        | 0                | 0             |
| RAIN On 13/12/2010 Foreign Exchange Option    | 13499.99 | Call       |              | 2,407.00000  | 3,126,000         | 2.00       |  | 0.00        | 0                | 0             |
| RAIN On 13/12/2010 Foreign Exchange Option    | 13499.99 | Put        |              | 0.00000      | 0,000             | 2.00       |  | 0.00        | 0                | 0             |

| Contract Details           |    |            |                         | Strike   | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|----------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call       |           | 3,284.00000  | 4,102,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Put        |           | 11.00000     | 2,000             | 2.00       | 0.00        | 0                | 0             |
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call       |           | 3,284.00000  | 4,102,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Put        |           | 11.00000     | 2,000             | 2.00       | 0.00        | 0                | 0             |
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Call       |           | 3,284.00000  | 4,102,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Put        |           | 11.00000     | 2,000             | 2.00       | 0.00        | 0                | 0             |
| <b>Total RAIN Option</b>   |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>          |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Future |          |            | 1.05450   | 1.04460      |                   |            | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Future |          |            | 1.07430   | 1.06130      |                   |            | 0.00        | 0                | 0             |
| <b>Total YUAN/R Future</b> |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Option | 1.00     | Call       |           | 476.00000    | 561,000           | 14.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Option | 1.00     | Put        |           | 30.00000     | 16,000            | 14.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Option | 1.05     | Call       |           | 157.00000    | 198,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Option | 1.05     | Put        |           | 211.00000    | 153,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Option | 0.95     | Call       |           | 951.00000    | 1,050,000         | 19.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/12/2010 | Foreign Exchange Option | 0.95     | Put        |           | 5.00000      | 5,000             | 19.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.05     | Call       |           | 424.00000    | 497,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.05     | Put        |           | 311.00000    | 254,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.10     | Call       |           | 235.00000    | 281,000           | 16.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.10     | Put        |           | 622.00000    | 538,000           | 16.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.00     | Call       |           | 744.00000    | 843,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.00     | Put        |           | 131.00000    | 100,000           | 15.00      | 0.00        | 0                | 0             |
| <b>Total YUAN/R Option</b> |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details     | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| <b>Total YUAN/R</b>  |        |            |           |              |                   |            | 0.00           | 0                | 0             |
| <b>Total Futures</b> |        |            |           |              |                   |            | 122,053,253.70 | 16,594           | 442,767       |
| <b>Total Options</b> |        |            |           |              |                   |            | 0.00           | 0                | 519,807       |
| <b>Grand Total:</b>  |        |            |           |              |                   |            | 122,053,253.70 | 16,594           | 962,574       |