



# Currency Derivatives Daily MTM Report

Daily summary for: 06/09/2010

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 7.22570   | 7.19500      |                   |            | 40,832,430.70         | 5,651            | 240,127        |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 7.33260   | 7.30170      |                   |            | 76,801,652.40         | 10,474           | 117,567        |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.43720   | 7.40570      |                   |            | 0.00                  | 0                | 12,354         |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.54070   | 7.50870      |                   |            | 0.00                  | 0                | 9,125          |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>117,634,083.10</b> | <b>16,125</b>    | <b>379,173</b> |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,655.00000  | 8,624,000         | 52.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 51.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,655.00000  | 6,624,000         | 51.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 46.74      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,655.00000  | 4,624,000         | 46.74      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 9.85   | Call       |           | 0.00000      | 0,000             | 37.86      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,655.00000  | 2,624,000         | 37.86      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 6.85   | Call       |           | 347.00000    | 376,000           | 15.74      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 6.85   | Put        |           | 2.00000      | 0,000             | 15.74      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/09/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,345.00000  | 1,376,000         | 20.34      | 0.00                  | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.85   | Put        |           | 0.00000      | 0,000             | 20.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,345.00000  | 2,376,000         | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,345.00000  | 3,376,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.80  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.80  | Put        |           | 8,605.00000  | 8,574,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.80  | Call       |           | 0.00000      | 0,000             | 51.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.80  | Put        |           | 6,605.00000  | 6,574,000         | 51.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.80  | Call       |           | 0.00000      | 0,000             | 46.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.80  | Put        |           | 4,605.00000  | 4,574,000         | 46.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.80   | Call       |           | 0.00000      | 0,000             | 37.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.80   | Put        |           | 2,605.00000  | 2,574,000         | 37.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.80   | Call       |           | 0.00000      | 0,000             | 18.83      | 0.00  | 0                | 2,000         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.80   | Put        |           | 605.00000    | 574,000           | 18.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.80   | Call       |           | 396.00000    | 426,000           | 16.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.80   | Put        |           | 1.00000      | 0,000             | 16.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.80   | Call       |           | 1,395.00000  | 1,426,000         | 20.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.80   | Put        |           | 0.00000      | 0,000             | 20.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.80   | Call       |           | 2,395.00000  | 2,426,000         | 16.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.80   | Put        |           | 0.00000      | 0,000             | 16.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.80   | Call       |           | 3,395.00000  | 3,426,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.80   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.85   | Call       |           | 0.00000      | 0,000             | 19.40      | 0.00  | 0                | 669           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.85   | Put        |           | 655.00000    | 624,000           | 19.40      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,705.00000  | 8,674,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 51.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,705.00000  | 6,674,000         | 51.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 46.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,705.00000  | 4,674,000         | 46.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.90   | Call       |           | 0.00000      | 0,000             | 38.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,705.00000  | 2,674,000         | 38.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.90   | Call       |           | 0.00000      | 0,000             | 19.97      | 0.00  | 0                | 2,771         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.90   | Put        |           | 705.00000    | 674,000           | 19.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.90   | Call       |           | 299.00000    | 326,000           | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.90   | Put        |           | 4.00000      | 0,000             | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,295.00000  | 1,326,000         | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.90   | Put        |           | 0.00000      | 0,000             | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,295.00000  | 2,326,000         | 16.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 16.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,295.00000  | 3,326,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,755.00000  | 8,724,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 51.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,755.00000  | 6,724,000         | 51.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 47.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,755.00000  | 4,724,000         | 47.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.95   | Call       |           | 0.00000      | 0,000             | 38.35      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,755.00000  | 2,724,000         | 38.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.95   | Call       |           | 0.00000      | 0,000             | 20.53      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.95   | Put        |           | 755.00000    | 724,000           | 20.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.95   | Call       |           | 252.00000    | 277,000           | 14.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.95   | Put        |           | 7.00000      | 1,000             | 14.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,245.00000  | 1,276,000         | 20.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.95   | Put        |           | 0.00000      | 0,000             | 20.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,245.00000  | 2,276,000         | 16.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 16.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,245.00000  | 3,276,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.05  | Put        |           | 8,855.00000  | 8,824,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 51.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.05  | Put        |           | 6,855.00000  | 6,824,000         | 51.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 47.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.05  | Put        |           | 4,855.00000  | 4,824,000         | 47.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.05  | Call       |           | 0.00000      | 0,000             | 38.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.05  | Put        |           | 2,855.00000  | 2,824,000         | 38.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.05   | Call       |           | 0.00000      | 0,000             | 21.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.05   | Put        |           | 855.00000    | 824,000           | 21.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.05   | Call       |           | 163.00000    | 182,000           | 13.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.05   | Put        |           | 18.00000     | 6,000             | 13.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.05   | Call       |           | 1,145.00000  | 1,176,000         | 21.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.05   | Put        |           | 0.00000      | 0,000             | 21.65      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.05   | Call       |           | 2,145.00000  | 2,176,000         | 16.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 16.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.05   | Call       |           | 3,145.00000  | 3,176,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.10  | Put        |           | 8,905.00000  | 8,874,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 51.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.10  | Put        |           | 6,905.00000  | 6,874,000         | 51.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 47.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.10  | Put        |           | 4,905.00000  | 4,874,000         | 47.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.10  | Call       |           | 0.00000      | 0,000             | 39.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.10  | Put        |           | 2,905.00000  | 2,874,000         | 39.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.10   | Call       |           | 0.00000      | 0,000             | 22.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.10   | Put        |           | 905.00000    | 874,000           | 22.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.10   | Call       |           | 124.00000    | 137,000           | 13.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.10   | Put        |           | 29.00000     | 11,000            | 13.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.10   | Call       |           | 1,095.00000  | 1,126,000         | 21.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.10   | Put        |           | 0.00000      | 0,000             | 21.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.10   | Call       |           | 2,095.00000  | 2,126,000         | 16.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.10   | Put        |           | 0.00000      | 0,000             | 16.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.10   | Call       |           | 3,095.00000  | 3,126,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.15  | Put        |           | 8,955.00000  | 8,924,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 51.93      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.15  | Put        |           | 6,955.00000  | 6,924,000         | 51.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 47.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.15  | Put        |           | 4,955.00000  | 4,924,000         | 47.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.15  | Call       |           | 0.00000      | 0,000             | 39.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.15  | Put        |           | 2,955.00000  | 2,924,000         | 39.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.15   | Call       |           | 0.00000      | 0,000             | 22.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.15   | Put        |           | 955.00000    | 924,000           | 22.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.15   | Call       |           | 90.00000     | 97,000            | 12.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.15   | Put        |           | 45.00000     | 21,000            | 12.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.15   | Call       |           | 1,045.00000  | 1,076,000         | 22.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.15   | Put        |           | 0.00000      | 0,000             | 22.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.15   | Call       |           | 2,045.00000  | 2,076,000         | 16.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 16.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.15   | Call       |           | 3,045.00000  | 3,076,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.30  | Put        |           | 9,105.00000  | 9,074,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 51.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.30  | Put        |           | 7,105.00000  | 7,074,000         | 51.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 48.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.30  | Put        |           | 5,105.00000  | 5,074,000         | 48.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.30  | Call       |           | 0.00000      | 0,000             | 40.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.30  | Put        |           | 3,105.00000  | 3,074,000         | 40.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.30   | Call       |           | 29.00000     | 24,000            | 13.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.30   | Put        |           | 134.00000    | 98,000            | 13.16      | 0.00  | 0                | 100           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.30   | Call       |           | 895.00000    | 926,000           | 21.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.30   | Put        |           | 0.00000      | 0,000             | 21.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.30   | Call       |           | 1,895.00000  | 1,926,000         | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.30   | Call       |           | 2,895.00000  | 2,926,000         | 16.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 16.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.25  | Put        |           | 9,055.00000  | 9,024,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 51.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.25  | Put        |           | 7,055.00000  | 7,024,000         | 51.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 48.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.25  | Put        |           | 5,055.00000  | 5,024,000         | 48.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.25  | Call       |           | 0.00000      | 0,000             | 39.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.25  | Put        |           | 3,055.00000  | 3,024,000         | 39.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.25   | Call       |           | 0.00000      | 0,000             | 23.94      | 0.00  | 0                | 55,000        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1,055.00000  | 1,024,000         | 23.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.25   | Call       |           | 42.00000     | 39,000            | 12.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.25   | Put        |           | 97.00000     | 63,000            | 12.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.25   | Call       |           | 945.00000    | 976,000           | 22.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.25   | Put        |           | 0.00000      | 0,000             | 22.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.25   | Call       |           | 1,945.00000  | 1,976,000         | 16.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 16.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.25   | Call       |           | 2,945.00000  | 2,976,000         | 17.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 17.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.40  | Put        |           | 9,205.00000  | 9,174,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 52.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.40  | Put        |           | 7,205.00000  | 7,174,000         | 52.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 48.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.40  | Put        |           | 5,205.00000  | 5,174,000         | 48.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.40  | Call       |           | 0.00000      | 0,000             | 40.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.40  | Put        |           | 3,205.00000  | 3,174,000         | 40.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.40   | Call       |           | 0.00000      | 0,000             | 25.64      | 0.00  | 0                | 585           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1,205.00000  | 1,174,000         | 25.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.40   | Call       |           | 13.00000     | 8,000             | 14.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.40   | Put        |           | 218.00000    | 182,000           | 14.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.40   | Call       |           | 795.00000    | 826,000           | 20.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.40   | Put        |           | 0.00000      | 0,000             | 20.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.40   | Call       |           | 1,795.00000  | 1,826,000         | 17.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.40   | Put        |           | 0.00000      | 0,000             | 17.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.40   | Call       |           | 2,795.00000  | 2,826,000         | 16.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 16.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.30   | Call       |           | 0.00000      | 0,000             | 24.51      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1,105.00000  | 1,074,000         | 24.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.70  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.70  | Put        |           | 8,505.00000  | 8,474,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.70  | Call       |           | 0.00000      | 0,000             | 51.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.70  | Put        |           | 6,505.00000  | 6,474,000         | 51.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.70  | Call       |           | 0.00000      | 0,000             | 46.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.70  | Put        |           | 4,505.00000  | 4,474,000         | 46.20      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.70   | Call       |           | 0.00000      | 0,000             | 37.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.70   | Put        |           | 2,505.00000  | 2,474,000         | 37.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.70   | Call       |           | 1.00000      | 0,000             | 17.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.70   | Put        |           | 506.00000    | 474,000           | 17.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.70   | Call       |           | 495.00000    | 526,000           | 17.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.70   | Put        |           | 0.00000      | 0,000             | 17.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.70   | Call       |           | 1,495.00000  | 1,526,000         | 19.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.70   | Put        |           | 0.00000      | 0,000             | 19.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.70   | Call       |           | 2,495.00000  | 2,526,000         | 16.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.70   | Put        |           | 0.00000      | 0,000             | 16.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.70   | Call       |           | 3,495.00000  | 3,526,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.70   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.75  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 15.75  | Put        |           | 8,555.00000  | 8,524,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.75  | Call       |           | 0.00000      | 0,000             | 51.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 13.75  | Put        |           | 6,555.00000  | 6,524,000         | 51.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.75  | Call       |           | 0.00000      | 0,000             | 46.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 11.75  | Put        |           | 4,555.00000  | 4,524,000         | 46.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.75   | Call       |           | 0.00000      | 0,000             | 37.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.75   | Put        |           | 2,555.00000  | 2,524,000         | 37.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.75   | Call       |           | 1.00000      | 0,000             | 18.27      | 0.00  | 0                | 1,200         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.75   | Put        |           | 556.00000    | 524,000           | 18.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.75   | Call       |           | 446.00000    | 476,000           | 16.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.75   | Put        |           | 1.00000      | 0,000             | 16.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.75   | Call       |           | 1,445.00000  | 1,476,000         | 19.68      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.75   | Put        |           | 0.00000      | 0,000             | 19.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.75   | Call       |           | 2,445.00000  | 2,476,000         | 16.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.75   | Put        |           | 0.00000      | 0,000             | 16.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.75   | Call       |           | 3,445.00000  | 3,476,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 3.75   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,805.00000  | 8,774,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 51.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,805.00000  | 6,774,000         | 51.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 47.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,805.00000  | 4,774,000         | 47.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.00  | Call       |           | 0.00000      | 0,000             | 38.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,805.00000  | 2,774,000         | 38.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.00   | Call       |           | 0.00000      | 0,000             | 21.10      | 0.00  | 0                | 20,500        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.00   | Put        |           | 805.00000    | 774,000           | 21.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.00   | Call       |           | 206.00000    | 229,000           | 14.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.00   | Put        |           | 11.00000     | 3,000             | 14.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,195.00000  | 1,226,000         | 21.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.00   | Put        |           | 0.00000      | 0,000             | 21.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,195.00000  | 2,226,000         | 16.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 16.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,195.00000  | 3,226,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.20  | Put        |           | 9,005.00000  | 8,974,000         | 52.28      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 51.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.20  | Put        |           | 7,005.00000  | 6,974,000         | 51.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 48.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.20  | Put        |           | 5,005.00000  | 4,974,000         | 48.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.20  | Call       |           | 0.00000      | 0,000             | 39.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.20  | Put        |           | 3,005.00000  | 2,974,000         | 39.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.20   | Call       |           | 0.00000      | 0,000             | 23.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1,005.00000  | 974,000           | 23.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.20   | Call       |           | 61.00000     | 62,000            | 12.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.20   | Put        |           | 66.00000     | 36,000            | 12.03      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.20   | Call       |           | 995.00000    | 1,026,000         | 22.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.20   | Put        |           | 0.00000      | 0,000             | 22.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.20   | Call       |           | 1,995.00000  | 2,026,000         | 16.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 16.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.20   | Call       |           | 2,995.00000  | 3,026,000         | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 16.35  | Put        |           | 9,155.00000  | 9,124,000         | 52.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 52.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 14.35  | Put        |           | 7,155.00000  | 7,124,000         | 52.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 48.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 12.35  | Put        |           | 5,155.00000  | 5,124,000         | 48.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.35  | Call       |           | 0.00000      | 0,000             | 40.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 10.35  | Put        |           | 3,155.00000  | 3,124,000         | 40.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.35   | Call       |           | 0.00000      | 0,000             | 25.07      | 0.00  | 0                | 3,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1,155.00000  | 1,124,000         | 25.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.35   | Call       |           | 19.00000     | 14,000            | 13.73      | 0.00  | 0                | 1,500         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.35   | Put        |           | 174.00000    | 138,000           | 13.73      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.35   | Call       |           | 845.00000    | 876,000           | 21.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 6.35   | Put        |           | 0.00000      | 0,000             | 21.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.35   | Call       |           | 1,845.00000  | 1,876,000         | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.35   | Call       |           | 2,845.00000  | 2,876,000         | 16.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 16.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.30   | Call       |           | 0.00000      | 0,000             | 35.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.30   | Put        |           | 2,105.00000  | 2,074,000         | 35.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.15   | Call       |           | 0.00000      | 0,000             | 34.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.15   | Put        |           | 1,955.00000  | 1,924,000         | 34.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,355.00000  | 1,324,000         | 27.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.55   | Call       |           | 0.00000      | 0,000             | 27.34      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.70   | Put        |           | 1,505.00000  | 1,474,000         | 29.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.70   | Call       |           | 0.00000      | 0,000             | 29.04      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.10   | Call       |           | 0.00000      | 0,000             | 33.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.10   | Put        |           | 1,905.00000  | 1,874,000         | 33.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.00   | Call       |           | 0.00000      | 0,000             | 32.45      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 9.00   | Put        |           | 1,805.00000  | 1,774,000         | 32.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.60   | Call       |           | 0.00000      | 0,000             | 27.91      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,405.00000  | 1,374,000         | 27.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.60   | Put        |           | 407.00000    | 375,000           | 16.56      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.60   | Call       |           | 2.00000      | 1,000             | 16.56      | 0.00  | 0                | 100           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.65   | Call       |           | 1.00000      | 0,000             | 17.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.65   | Put        |           | 456.00000    | 424,000           | 17.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,305.00000  | 1,274,000         | 26.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 8.50   | Call       |           | 0.00000      | 0,000             | 26.77      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.50   | Call       |           | 5.00000      | 3,000             | 15.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Option | 7.50   | Put        |           | 310.00000    | 277,000           | 15.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,648.00000  | 8,617,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 34.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,648.00000  | 6,617,000         | 34.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 28.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,648.00000  | 4,617,000         | 28.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 4.00000      | 3,000             | 24.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,652.00000  | 2,620,000         | 24.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 73.00000     | 67,000            | 17.19      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 721.00000    | 684,000           | 17.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 442.00000    | 457,000           | 14.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 90.00000     | 74,000            | 14.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,354.00000  | 1,385,000         | 17.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Put        |           | 2.00000      | 2,000             | 17.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,352.00000  | 2,383,000         | 22.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 22.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,352.00000  | 3,383,000         | 22.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 22.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 30.00000     | 25,000            | 20.05      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,278.00000  | 1,242,000         | 20.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,698.00000  | 8,667,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 34.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,698.00000  | 6,667,000         | 34.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 28.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,698.00000  | 4,667,000         | 28.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 3.00000      | 3,000             | 24.58      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,701.00000  | 2,670,000         | 24.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 407.00000    | 420,000           | 14.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 105.00000    | 87,000            | 14.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,305.00000  | 1,335,000         | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Put        |           | 3.00000      | 2,000             | 17.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,302.00000  | 2,333,000         | 22.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 22.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,302.00000  | 3,333,000         | 22.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 22.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Put        |           | 8,748.00000  | 8,717,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 34.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Put        |           | 6,748.00000  | 6,717,000         | 34.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 28.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 4,748.00000  | 4,717,000         | 28.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Call       |           | 3.00000      | 2,000             | 24.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Put        |           | 2,751.00000  | 2,719,000         | 24.64      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Call       |           | 62.00000     | 56,000            | 17.67      | 0.00  | 0                | 16,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Put        |           | 810.00000    | 773,000           | 17.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 373.00000    | 385,000           | 14.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 121.00000    | 102,000           | 14.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Call       |           | 1,255.00000  | 1,285,000         | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Put        |           | 3.00000      | 2,000             | 16.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Call       |           | 2,252.00000  | 2,283,000         | 22.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 22.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Call       |           | 3,252.00000  | 3,283,000         | 22.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 22.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 8,798.00000  | 8,767,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 35.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 6,798.00000  | 6,767,000         | 35.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 28.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 4,798.00000  | 4,767,000         | 28.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 3.00000      | 2,000             | 24.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 2,801.00000  | 2,769,000         | 24.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 58.00000     | 52,000            | 17.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 856.00000    | 819,000           | 17.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Call       |           | 341.00000    | 351,000           | 14.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Put        |           | 139.00000    | 118,000           | 14.42      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Call       |           | 1,206.00000  | 1,236,000         | 16.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Put        |           | 4.00000      | 3,000             | 16.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Call       |           | 2,202.00000  | 2,233,000         | 22.25      | 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 | 5.10   | Put        |           | 0.00000      | 0,000             | 22.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Call       |           | 3,202.00000  | 3,233,000         | 23.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 23.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 68.00000     | 62,000            | 17.43      | 0.00  | 0                | 27,690        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 766.00000    | 729,000           | 17.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Put        |           | 8,848.00000  | 8,817,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 35.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Put        |           | 6,848.00000  | 6,817,000         | 35.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 28.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Put        |           | 4,848.00000  | 4,817,000         | 28.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Call       |           | 3.00000      | 2,000             | 24.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Put        |           | 2,851.00000  | 2,819,000         | 24.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Call       |           | 53.00000     | 47,000            | 18.14      | 0.00  | 0                | 4,400         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Put        |           | 901.00000    | 864,000           | 18.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Call       |           | 310.00000    | 319,000           | 14.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Put        |           | 158.00000    | 136,000           | 14.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Call       |           | 1,156.00000  | 1,186,000         | 16.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Put        |           | 4.00000      | 3,000             | 16.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Call       |           | 2,152.00000  | 2,183,000         | 22.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 22.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Call       |           | 3,152.00000  | 3,183,000         | 23.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 23.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 8,898.00000  | 8,867,000         | 38.99      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 35.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 6,898.00000  | 6,867,000         | 35.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 28.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 4,898.00000  | 4,867,000         | 28.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 2.00000      | 2,000             | 24.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 2,900.00000  | 2,869,000         | 24.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 49.00000     | 44,000            | 18.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 947.00000    | 911,000           | 18.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Call       |           | 282.00000    | 289,000           | 14.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Put        |           | 180.00000    | 156,000           | 14.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Call       |           | 1,107.00000  | 1,137,000         | 15.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Put        |           | 5.00000      | 4,000             | 15.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Call       |           | 2,102.00000  | 2,133,000         | 21.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 21.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Call       |           | 3,102.00000  | 3,133,000         | 23.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 23.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 8,948.00000  | 8,917,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 35.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 6,948.00000  | 6,917,000         | 35.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 29.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 4,948.00000  | 4,917,000         | 29.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 2.00000      | 2,000             | 24.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 2,950.00000  | 2,919,000         | 24.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 46.00000     | 40,000            | 18.62      | 0.00  | 0                | 4,000         |

| 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 | 8.25   | Put        |           | 994.00000    | 957,000           | 18.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Call       |           | 255.00000    | 260,000           | 14.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Put        |           | 203.00000    | 177,000           | 14.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Call       |           | 1,057.00000  | 1,087,000         | 15.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Put        |           | 5.00000      | 4,000             | 15.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Call       |           | 2,052.00000  | 2,083,000         | 21.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 21.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Call       |           | 3,052.00000  | 3,083,000         | 24.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 24.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Put        |           | 9,148.00000  | 9,117,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Call       |           | 0.00000      | 0,000             | 36.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Put        |           | 7,148.00000  | 7,117,000         | 36.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Call       |           | 0.00000      | 0,000             | 29.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Put        |           | 5,148.00000  | 5,117,000         | 29.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Call       |           | 1.00000      | 1,000             | 25.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Put        |           | 3,149.00000  | 3,118,000         | 25.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Call       |           | 34.00000     | 29,000            | 19.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Put        |           | 1,182.00000  | 1,146,000         | 19.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Call       |           | 175.00000    | 172,000           | 14.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Put        |           | 323.00000    | 289,000           | 14.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Call       |           | 865.00000    | 892,000           | 14.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Put        |           | 13.00000     | 9,000             | 14.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Call       |           | 1,852.00000  | 1,883,000         | 20.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Put        |           | 0.00000      | 0,000             | 20.77      | 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 | 4.45   | Call       |           | 2,852.00000  | 2,883,000         | 24.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Put        |           | 0.00000      | 0,000             | 24.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 9,098.00000  | 9,067,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 36.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 7,098.00000  | 7,067,000         | 36.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 29.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 5,098.00000  | 5,067,000         | 29.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 2.00000      | 1,000             | 25.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 3,100.00000  | 3,068,000         | 25.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 37.00000     | 32,000            | 19.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1,135.00000  | 1,099,000         | 19.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Call       |           | 192.00000    | 190,000           | 14.57      | 0.00  | 0                | 7,407         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Put        |           | 290.00000    | 257,000           | 14.57      | 0.00  | 0                | 48,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Call       |           | 912.00000    | 940,000           | 14.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Put        |           | 10.00000     | 7,000             | 14.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Call       |           | 1,902.00000  | 1,933,000         | 21.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Put        |           | 0.00000      | 0,000             | 21.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Call       |           | 2,902.00000  | 2,933,000         | 24.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 24.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Call       |           | 28.00000     | 24,000            | 20.29      | 0.00  | 0                | 3,185         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,326.00000  | 1,291,000         | 20.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Put        |           | 9,198.00000  | 9,167,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 36.35      | 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 | 14.50  | Put        |           | 7,198.00000  | 7,167,000         | 36.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 29.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,198.00000  | 5,167,000         | 29.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Call       |           | 1.00000      | 1,000             | 25.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Put        |           | 3,199.00000  | 3,168,000         | 25.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Call       |           | 32.00000     | 27,000            | 19.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,230.00000  | 1,194,000         | 19.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Call       |           | 160.00000    | 156,000           | 15.04      | 0.00  | 0                | 33,300        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Put        |           | 358.00000    | 323,000           | 15.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Call       |           | 819.00000    | 845,000           | 14.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Put        |           | 17.00000     | 12,000            | 14.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,803.00000  | 1,833,000         | 20.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Put        |           | 1.00000      | 0,000             | 20.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,802.00000  | 2,833,000         | 24.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Put        |           | 0.00000      | 0,000             | 24.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Call       |           | 42.00000     | 37,000            | 18.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1,040.00000  | 1,004,000         | 18.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,548.00000  | 8,517,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 34.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,548.00000  | 6,517,000         | 34.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 27.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,548.00000  | 4,517,000         | 27.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 4.00000      | 4,000             | 24.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,552.00000  | 2,521,000         | 24.42      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 87.00000     | 81,000            | 16.71      | 0.00  | 0                | 14,644        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 635.00000    | 598,000           | 16.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Call       |           | 517.00000    | 536,000           | 14.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Put        |           | 65.00000     | 53,000            | 14.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,454.00000  | 1,484,000         | 18.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Put        |           | 2.00000      | 1,000             | 18.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,452.00000  | 2,483,000         | 23.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 23.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,452.00000  | 3,483,000         | 21.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 21.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,598.00000  | 8,567,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 34.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,598.00000  | 6,567,000         | 34.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 27.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,598.00000  | 4,567,000         | 27.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 4.00000      | 3,000             | 24.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,602.00000  | 2,570,000         | 24.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 80.00000     | 74,000            | 16.95      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 678.00000    | 641,000           | 16.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 479.00000    | 496,000           | 14.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 77.00000     | 63,000            | 14.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,404.00000  | 1,434,000         | 17.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Put        |           | 2.00000      | 1,000             | 17.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,402.00000  | 2,433,000         | 22.89      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 22.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,402.00000  | 3,433,000         | 22.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 22.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Put        |           | 8,998.00000  | 8,967,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 35.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Put        |           | 6,998.00000  | 6,967,000         | 35.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 29.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Put        |           | 4,998.00000  | 4,967,000         | 29.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 2.00000      | 1,000             | 24.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 3,000.00000  | 2,968,000         | 24.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Call       |           | 230.00000    | 234,000           | 14.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Put        |           | 228.00000    | 201,000           | 14.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Call       |           | 1,008.00000  | 1,038,000         | 15.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Put        |           | 6.00000      | 5,000             | 15.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Call       |           | 2,002.00000  | 2,033,000         | 21.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 21.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Call       |           | 3,002.00000  | 3,033,000         | 24.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 24.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Put        |           | 9,048.00000  | 9,017,000         | 38.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 35.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Put        |           | 7,048.00000  | 7,017,000         | 35.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 29.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Put        |           | 5,048.00000  | 5,017,000         | 29.43      | 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 | 10.35  | Call       |           | 2.00000      | 1,000             | 24.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Put        |           | 3,050.00000  | 3,018,000         | 24.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Call       |           | 39.00000     | 34,000            | 19.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1,087.00000  | 1,051,000         | 19.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Call       |           | 210.00000    | 209,000           | 14.33      | 0.00  | 0                | 2,040         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Put        |           | 258.00000    | 226,000           | 14.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Call       |           | 960.00000    | 989,000           | 14.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Put        |           | 8.00000      | 6,000             | 14.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Call       |           | 1,952.00000  | 1,983,000         | 21.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 21.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Call       |           | 2,952.00000  | 2,983,000         | 24.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 24.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Call       |           | 0.00000      | 0,000             | 38.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Put        |           | 7,748.00000  | 7,717,000         | 38.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 31.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Put        |           | 5,748.00000  | 5,717,000         | 31.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 25.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Put        |           | 3,748.00000  | 3,717,000         | 25.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Call       |           | 16.00000     | 13,000            | 22.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Put        |           | 1,764.00000  | 1,730,000         | 22.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Call       |           | 4,252.00000  | 4,283,000         | 18.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Put        |           | 0.00000      | 0,000             | 18.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 1,814.00000  | 1,779,000         | 22.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 16.00000     | 12,000            | 22.67      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Call       |           | 9.00000      | 7,000             | 24.03      | 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 | 9.50   | Put        |           | 2,207.00000  | 2,174,000         | 24.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 14.00000     | 11,000            | 23.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 1,912.00000  | 1,878,000         | 23.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 8.00000      | 6,000             | 24.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 2,256.00000  | 2,223,000         | 24.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Call       |           | 94.00000     | 89,000            | 16.47      | 0.00  | 0                | 2,423         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Put        |           | 592.00000    | 556,000           | 16.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 1,617.00000  | 1,583,000         | 21.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 19.00000     | 16,000            | 21.72      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Put        |           | 432.00000    | 396,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Call       |           | 134.00000    | 129,000           | 15.52      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Put        |           | 1,520.00000  | 1,485,000         | 21.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Call       |           | 22.00000     | 18,000            | 21.24      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Call       |           | 112.00000    | 107,000           | 16.00      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Put        |           | 510.00000    | 474,000           | 16.00      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 1,715.00000  | 1,681,000         | 22.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 17.00000     | 14,000            | 22.19      | 0.00  | 0                | 20,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Put        |           | 395.00000    | 359,000           | 15.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Call       |           | 147.00000    | 142,000           | 15.28      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 168.00000    | 163,000           | 17.18      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 762.00000    | 726,000           | 17.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 159.00000    | 154,000           | 17.38      | 0.00  | 0                | 340           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 803.00000    | 767,000           | 17.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 177.00000    | 173,000           | 16.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 721.00000    | 686,000           | 16.99      | 0.00  | 0                | 0             |



| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 1,196.00000  | 1,160,000         | 19.15      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 102.00000    | 97,000            | 19.15      | 0.00                  | 0                | 30,000         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 3,113.00000  | 3,079,000         | 24.90      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 19.00000     | 16,000            | 24.90      | 0.00                  | 0                | 30,000         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Put        |           | 275.00000    | 250,000           | 14.85      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Call       |           | 381.00000    | 387,000           | 14.85      | 0.00                  | 0                | 33,350         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Put        |           | 1,106.00000  | 1,070,000         | 18.75      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Call       |           | 112.00000    | 107,000           | 18.75      | 0.00                  | 0                | 3,000          |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Put        |           | 390.00000    | 359,000           | 15.22      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Call       |           | 296.00000    | 296,000           | 15.22      | 0.00                  | 0                | 12,000         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Put        |           | 423.00000    | 391,000           | 15.41      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Call       |           | 279.00000    | 278,000           | 15.41      | 0.00                  | 0                | 371            |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Call       |           | 437.00000    | 445,000           | 15.20      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Put        |           | 378.00000    | 354,000           | 15.20      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Call       |           | 414.00000    | 422,000           | 15.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Put        |           | 405.00000    | 381,000           | 15.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Call       |           | 460.00000    | 469,000           | 15.13      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Put        |           | 351.00000    | 328,000           | 15.13      | 0.00                  | 0                | 0              |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>532,125</b> |
| <b>Total \$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>117,634,083.10</b> | <b>16,125</b>    | <b>911,298</b> |
| £ / R                      | On | 13/09/2010 | Foreign Exchange Future |        |            | 11.12930  | 11.10580     |                   |            | 4,518,495.80          | 406              | 22,076         |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Future |        |            | 11.28640  | 11.26310     |                   |            | 33,024,006.40         | 2,926            | 12,865         |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Future |        |            | 11.43940  | 11.41630     |                   |            | 0.00                  | 0                | 6,940          |
| £ / R                      | On | 13/06/2011 | Foreign Exchange Future |        |            | 11.59140  | 11.56800     |                   |            | 0.00                  | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |                      | Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|--------------|------------------|---------------|
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>37,542,502.20</b> | <b>3,332</b> | <b>41,881</b>    |               |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.80  | Call       |           | 0.00000      | 0,000             | 28.41      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.80  | Put        |           | 1,694.00000  | 1,671,000         | 28.41      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.70  | Call       |           | 0.00000      | 0,000             | 27.40      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.70  | Put        |           | 1,594.00000  | 1,571,000         | 27.40      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.75  | Call       |           | 0.00000      | 0,000             | 27.91      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.75  | Put        |           | 1,644.00000  | 1,621,000         | 27.91      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.00  | Put        |           | 896.00000    | 871,000           | 20.30      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/09/2010 | Foreign Exchange Option | 12.00  | Call       |           | 2.00000      | 0,000             | 20.30      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 162.00000    | 138,000           | 15.28      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 799.00000    | 752,000           | 15.28      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 758.00000    | 711,000           | 15.10      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 171.00000    | 147,000           | 15.10      |                      | 0.00         | 0                | 50            |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Call       |           | 362.00000    | 340,000           | 14.98      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Put        |           | 746.00000    | 701,000           | 14.98      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Call       |           | 348.00000    | 326,000           | 15.11      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Put        |           | 782.00000    | 737,000           | 15.11      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Call       |           | 376.00000    | 354,000           | 14.85      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Put        |           | 710.00000    | 665,000           | 14.85      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Put        |           | 512.00000    | 467,000           | 14.06      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Call       |           | 478.00000    | 456,000           | 14.06      |                      | 0.00         | 0                | 870           |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Put        |           | 1,340.00000  | 1,299,000         | 16.95      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Call       |           | 206.00000    | 188,000           | 16.95      |                      | 0.00         | 0                | 870           |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Call       |           | 510.00000    | 485,000           | 14.79      |                      | 0.00         | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 792.00000    | 744,000           | 14.79      |                      | 0.00         | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 494.00000    | 469,000           | 14.90      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 826.00000    | 778,000           | 14.90      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 526.00000    | 501,000           | 14.68      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 758.00000    | 710,000           | 14.68      | 0.00                 | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,790</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>37,542,502.20</b> | <b>3,332</b>     | <b>43,671</b> |
| ¥ / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 0.08580   | 0.08530      |                   |            | 6,177.60             | 72               | 343           |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08720   | 0.08660      |                   |            | 3,488.00             | 40               | 111           |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>9,665.60</b>      | <b>112</b>       | <b>454</b>    |
| ¥ / R                     | On | 13/09/2010 | Foreign Exchange Option | 0.08   | Call       |           | 283.00000    | 317,000           | 25.94      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/09/2010 | Foreign Exchange Option | 0.08   | Put        |           | 43.00000     | 27,000            | 25.94      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Call       |           | 380.00000    | 404,000           | 19.03      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Put        |           | 320.00000    | 284,000           | 19.03      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Call       |           | 122.00000    | 128,000           | 22.88      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Put        |           | 1,062.00000  | 1,008,000         | 22.88      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Call       |           | 1,091.00000  | 1,145,000         | 18.33      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Put        |           | 31.00000     | 25,000            | 18.33      | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>9,665.60</b>      | <b>112</b>       | <b>454</b>    |
| € / R                     | On | 13/09/2010 | Foreign Exchange Future |        |            | 9.30480   | 9.25200      |                   |            | 279,144.00           | 30               | 19,956        |
| € / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.43990   | 9.38660      |                   |            | 0.00                 | 0                | 6,082         |
| € / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.57070   | 9.51680      |                   |            | 0.00                 | 0                | 10,974        |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.69980   | 9.64550      |                   |            | 0.00                 | 0                | 5,000         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>279,144.00</b>    | <b>30</b>        | <b>42,012</b> |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 11.66  | Call       |           | 0.00000      | 0,000             | 33.23      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 11.66  | Put        |           | 2,413.00000  | 2,360,000         | 33.23      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 10.20  | Call       |           | 0.00000      | 0,000             | 19.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 10.20  | Put        |           | 948.00000    | 895,000           | 19.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 10.50  | Put        |           | 1,248.00000  | 1,195,000         | 22.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 22.98      | 0.00  | 0                | 2,530         |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 10.00  | Put        |           | 749.00000    | 695,000           | 17.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 10.00  | Call       |           | 1.00000      | 0,000             | 17.90      | 0.00  | 0                | 2,000         |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 9.80   | Put        |           | 550.00000    | 496,000           | 15.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 9.80   | Call       |           | 2.00000      | 1,000             | 15.86      | 0.00  | 0                | 750           |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 9.30   | Call       |           | 50.00000     | 58,000            | 10.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/09/2010 | Foreign Exchange Option | 9.30   | Put        |           | 98.00000     | 53,000            | 10.78      | 0.00  | 0                | 1,500         |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Put        |           | 10,813.00000 | 10,760,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Put        |           | 8,813.00000  | 8,760,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 30.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 6,813.00000  | 6,760,000         | 30.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 24.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 4,813.00000  | 4,760,000         | 24.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 5.00000      | 4,000             | 21.45      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 2,818.00000  | 2,764,000         | 21.45      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Call       |           | 23.00000     | 20,000            | 19.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Put        |           | 1,836.00000  | 1,780,000         | 19.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 75.00000     | 74,000            | 15.78      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 888.00000    | 834,000           | 15.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 359.00000    | 387,000           | 12.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 172.00000    | 147,000           | 12.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 1,195.00000  | 1,247,000         | 14.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 8.00000      | 7,000             | 14.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 7.00000      | 5,000             | 21.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 2,670.00000  | 2,615,000         | 21.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Put        |           | 10,863.00000 | 10,810,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Put        |           | 8,863.00000  | 8,810,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 30.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 6,863.00000  | 6,810,000         | 30.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 25.03      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 4,863.00000  | 4,810,000         | 25.03      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 5.00000      | 4,000             | 21.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 2,868.00000  | 2,814,000         | 21.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Call       |           | 22.00000     | 19,000            | 19.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Put        |           | 1,885.00000  | 1,829,000         | 19.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 70.00000     | 68,000            | 15.97      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 933.00000    | 878,000           | 15.97      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Call       |           | 330.00000    | 356,000           | 12.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Put        |           | 193.00000    | 166,000           | 12.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 1,145.00000  | 1,198,000         | 13.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 8.00000      | 8,000             | 13.93      | 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 | 20.95  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Put        |           | 11,563.00000 | 11,510,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Put        |           | 9,563.00000  | 9,510,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Call       |           | 0.00000      | 0,000             | 32.31      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Put        |           | 7,563.00000  | 7,510,000         | 32.31      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Call       |           | 0.00000      | 0,000             | 26.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Put        |           | 5,563.00000  | 5,510,000         | 26.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Call       |           | 1.00000      | 1,000             | 22.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Put        |           | 3,564.00000  | 3,511,000         | 22.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 8.00000      | 6,000             | 21.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 2,571.00000  | 2,516,000         | 21.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Call       |           | 30.00000     | 26,000            | 18.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Put        |           | 1,593.00000  | 1,536,000         | 18.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 108.00000    | 109,000           | 14.84      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 671.00000    | 619,000           | 14.84      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Call       |           | 526.00000    | 564,000           | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Put        |           | 89.00000     | 74,000            | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Put        |           | 11,463.00000 | 11,410,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Put        |           | 9,463.00000  | 9,410,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Call       |           | 0.00000      | 0,000             | 32.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Put        |           | 7,463.00000  | 7,410,000         | 32.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Call       |           | 0.00000      | 0,000             | 26.53      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Put        |           | 5,463.00000  | 5,410,000         | 26.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Call       |           | 2.00000      | 1,000             | 22.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Put        |           | 3,465.00000  | 3,411,000         | 22.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 9.00000      | 8,000             | 21.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 2,472.00000  | 2,418,000         | 21.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Call       |           | 33.00000     | 30,000            | 18.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Put        |           | 1,496.00000  | 1,440,000         | 18.24      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 125.00000    | 128,000           | 14.46      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 588.00000    | 538,000           | 14.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Call       |           | 603.00000    | 644,000           | 12.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Put        |           | 66.00000     | 54,000            | 12.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Put        |           | 10,613.00000 | 10,560,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Put        |           | 8,613.00000  | 8,560,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 29.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 6,613.00000  | 6,560,000         | 29.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 24.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 4,613.00000  | 4,560,000         | 24.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 7.00000      | 6,000             | 21.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 2,620.00000  | 2,566,000         | 21.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Call       |           | 28.00000     | 25,000            | 18.81      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Put        |           | 1,641.00000  | 1,585,000         | 18.81      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 100.00000    | 101,000           | 15.03      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 713.00000    | 661,000           | 15.03      | 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 | 9.00   | Call       |           | 490.00000    | 526,000           | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 103.00000    | 86,000            | 12.91      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 1,392.00000  | 1,444,000         | 15.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 5.00000      | 4,000             | 15.26      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Put        |           | 10,713.00000 | 10,660,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Put        |           | 8,713.00000  | 8,660,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 29.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 6,713.00000  | 6,660,000         | 29.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 24.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 4,713.00000  | 4,660,000         | 24.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 6.00000      | 5,000             | 21.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 2,719.00000  | 2,665,000         | 21.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Call       |           | 25.00000     | 22,000            | 19.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Put        |           | 1,738.00000  | 1,682,000         | 19.19      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 87.00000     | 86,000            | 15.41      | 0.00  | 0                | 375           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 800.00000    | 746,000           | 15.41      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 422.00000    | 454,000           | 12.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 135.00000    | 114,000           | 12.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 1,293.00000  | 1,345,000         | 14.73      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 6.00000      | 5,000             | 14.73      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Put        |           | 11,013.00000 | 10,960,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Put        |           | 9,013.00000  | 8,960,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 30.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 7,013.00000  | 6,960,000         | 30.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 25.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 5,013.00000  | 4,960,000         | 25.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 4.00000      | 3,000             | 21.70      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 3,017.00000  | 2,963,000         | 21.70      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Call       |           | 19.00000     | 16,000            | 20.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Put        |           | 2,032.00000  | 1,976,000         | 20.33      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 57.00000     | 55,000            | 16.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 1,070.00000  | 1,015,000         | 16.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Call       |           | 253.00000    | 272,000           | 12.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Put        |           | 266.00000    | 232,000           | 12.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 999.00000    | 1,051,000         | 13.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 12.00000     | 11,000            | 13.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Put        |           | 11,163.00000 | 11,110,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Put        |           | 9,163.00000  | 9,110,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Call       |           | 0.00000      | 0,000             | 31.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Put        |           | 7,163.00000  | 7,110,000         | 31.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 25.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Put        |           | 5,163.00000  | 5,110,000         | 25.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Call       |           | 3.00000      | 2,000             | 21.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Put        |           | 3,166.00000  | 3,112,000         | 21.89      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Call       |           | 15.00000     | 13,000            | 20.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Put        |           | 2,178.00000  | 2,123,000         | 20.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Call       |           | 47.00000     | 44,000            | 17.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Put        |           | 1,210.00000  | 1,154,000         | 17.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 199.00000    | 210,000           | 13.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 362.00000    | 320,000           | 13.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 860.00000    | 908,000           | 12.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 23.00000     | 18,000            | 12.87      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Put        |           | 10,463.00000 | 10,410,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Put        |           | 8,463.00000  | 8,410,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 29.18      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 6,463.00000  | 6,410,000         | 29.18      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 24.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 4,463.00000  | 4,410,000         | 24.02      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 1,540.00000  | 1,593,000         | 16.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 3.00000      | 3,000             | 16.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Put        |           | 10,513.00000 | 10,460,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Put        |           | 8,513.00000  | 8,460,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 29.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 6,513.00000  | 6,460,000         | 29.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 24.15      | 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 | 13.90  | Put        |           | 4,513.00000  | 4,460,000         | 24.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 8.00000      | 7,000             | 21.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 2,521.00000  | 2,467,000         | 21.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Call       |           | 31.00000     | 28,000            | 18.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Put        |           | 1,544.00000  | 1,488,000         | 18.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 116.00000    | 118,000           | 14.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 629.00000    | 578,000           | 14.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 564.00000    | 604,000           | 12.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 77.00000     | 64,000            | 12.90      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 1,491.00000  | 1,544,000         | 15.79      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 4.00000      | 4,000             | 15.79      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Put        |           | 10,563.00000 | 10,510,000        | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Put        |           | 8,563.00000  | 8,510,000         | 33.74      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 29.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 6,563.00000  | 6,510,000         | 29.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 24.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 4,563.00000  | 4,510,000         | 24.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 1,441.00000  | 1,494,000         | 15.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 4.00000      | 4,000             | 15.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 979.00000    | 924,000           | 16.16      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 66.00000     | 64,000            | 16.16      | 0.00  | 0                | 60            |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Call       |           | 184.00000    | 193,000           | 13.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Put        |           | 397.00000    | 353,000           | 13.51      | 0.00  | 0                | 750           |

| 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 | 9.30   | Call       |           | 303.00000    | 327,000           | 12.93      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Put        |           | 216.00000    | 187,000           | 12.93      | 0.00              | 0                | 1,125         |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Call       |           | 279.00000    | 295,000           | 14.36      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Put        |           | 562.00000    | 524,000           | 14.36      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Call       |           | 265.00000    | 280,000           | 14.52      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Put        |           | 598.00000    | 559,000           | 14.52      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Call       |           | 293.00000    | 311,000           | 14.20      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Put        |           | 526.00000    | 490,000           | 14.20      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Put        |           | 363.00000    | 339,000           | 13.66      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Call       |           | 380.00000    | 410,000           | 13.66      | 0.00              | 0                | 10,429        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Put        |           | 1,040.00000  | 992,000           | 16.24      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Call       |           | 157.00000    | 163,000           | 16.24      | 0.00              | 0                | 14,937        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 1,127.00000  | 1,078,000         | 16.56      | 0.00              | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 144.00000    | 149,000           | 16.56      | 0.00              | 0                | 4,508         |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 410.00000    | 431,000           | 14.09      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 565.00000    | 531,000           | 14.09      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 393.00000    | 414,000           | 14.22      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 598.00000    | 564,000           | 14.22      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 427.00000    | 449,000           | 13.96      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 532.00000    | 499,000           | 13.96      | 0.00              | 0                | 0             |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>39,714</b> |
| <b>Total € / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>279,144.00</b> | <b>30</b>        | <b>81,726</b> |
| AU\$ / R                  | On | 13/09/2010 | Foreign Exchange Future |        |            | 6.61920   | 6.57270      |                   |            | 0.00              | 0                | 14,491        |
| AU\$ / R                  | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.64410   | 6.59770      |                   |            | 199,323.00        | 30               | 9,832         |
| AU\$ / R                  | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.66440   | 6.61850      |                   |            | 0.00              | 0                | 501           |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| AU\$ / R On 13/06/2011 Foreign Exchange Future |        |            | 6.68280   | 6.63740      |                   |            | 0.00              | 0                | 0             |
| <b>Total AU\$ / R Future</b>                   |        |            |           |              |                   |            | <b>199,323.00</b> | <b>30</b>        | <b>24,824</b> |
| AU\$ / R On 13/09/2010 Foreign Exchange Option | 6.90   | Call       |           | 1.00000      | 0,000             | 12.02      | 0.00              | 0                | 0             |
| AU\$ / R On 13/09/2010 Foreign Exchange Option | 6.90   | Put        |           | 328.00000    | 281,000           | 12.02      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.90   | Call       |           | 82.00000     | 81,000            | 12.94      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.90   | Put        |           | 384.00000    | 337,000           | 12.94      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.95   | Put        |           | 424.00000    | 377,000           | 13.18      | 0.00              | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.95   | Call       |           | 72.00000     | 71,000            | 13.18      | 0.00              | 0                | 200           |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70   | Call       |           | 214.00000    | 222,000           | 12.50      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70   | Put        |           | 296.00000    | 258,000           | 12.50      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75   | Call       |           | 197.00000    | 204,000           | 12.70      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75   | Put        |           | 329.00000    | 290,000           | 12.70      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65   | Call       |           | 233.00000    | 242,000           | 12.31      | 0.00              | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65   | Put        |           | 265.00000    | 228,000           | 12.31      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65   | Call       |           | 298.00000    | 308,000           | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65   | Put        |           | 311.00000    | 275,000           | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Call       |           | 278.00000    | 284,000           | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Put        |           | 341.00000    | 301,000           | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Call       |           | 322.00000    | 334,000           | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Put        |           | 285.00000    | 251,000           | 12.52      | 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>199,323.00</b> | <b>30</b>        | <b>25,024</b> |
| CAD/ R On 13/09/2010 Foreign Exchange Future   |        |            | 6.98110   | 6.89070      |                   |            | 0.00              | 0                | 70            |
| CAD/ R On 13/12/2010 Foreign Exchange Future   |        |            | 7.07130   | 6.98010      |                   |            | 968,768.10        | 137              | 797           |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value             | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|--|-------------------|------------------|---------------|
| <b>Total CAD/ R Future</b>                    |        |            |           |              |                   |            |  | <b>968,768.10</b> | <b>137</b>       | <b>867</b>    |
| CAD/ R On 13/09/2010 Foreign Exchange Option  | 7.50   | Call       |           | 0.00000      | 0,000             | 14.51      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/09/2010 Foreign Exchange Option  | 7.50   | Put        |           | 609.00000    | 519,000           | 14.51      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.70   | Call       |           | 26.00000     | 29,000            | 13.58      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.70   | Put        |           | 746.00000    | 658,000           | 13.58      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.75   | Call       |           | 23.00000     | 25,000            | 13.77      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.75   | Put        |           | 793.00000    | 704,000           | 13.77      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.65   | Call       |           | 30.00000     | 33,000            | 13.40      |  | 0.00              | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.65   | Put        |           | 700.00000    | 612,000           | 13.40      |  | 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>968,768.10</b> | <b>137</b>       | <b>867</b>    |
| CHF / R On 13/09/2010 Foreign Exchange Future |        |            | 7.13400   | 7.07610      |                   |            |  | 0.00              | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Future |        |            | 7.24580   | 7.18770      |                   |            |  | 0.00              | 0                | 0             |
| <b>Total CHF / R Future</b>                   |        |            |           |              |                   |            |  | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| CHF / R On 13/09/2010 Foreign Exchange Option | 7.00   | Call       |           | 113.00000    | 148,000           | 14.84      |  | 0.00              | 0                | 0             |
| CHF / R On 13/09/2010 Foreign Exchange Option | 7.00   | Put        |           | 37.00000     | 14,000            | 14.84      |  | 0.00              | 0                | 0             |
| CHF / R On 13/09/2010 Foreign Exchange Option | 7.05   | Call       |           | 81.00000     | 109,000           | 14.58      |  | 0.00              | 0                | 0             |
| CHF / R On 13/09/2010 Foreign Exchange Option | 7.05   | Put        |           | 55.00000     | 25,000            | 14.58      |  | 0.00              | 0                | 0             |
| CHF / R On 13/09/2010 Foreign Exchange Option | 6.95   | Call       |           | 151.00000    | 191,000           | 15.10      |  | 0.00              | 0                | 0             |
| CHF / R On 13/09/2010 Foreign Exchange Option | 6.95   | Put        |           | 25.00000     | 7,000             | 15.10      |  | 0.00              | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Call       |           | 310.00000    | 343,000           | 15.70      |  | 0.00              | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Put        |           | 172.00000    | 147,000           | 15.70      |  | 0.00              | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Call       |           | 282.00000    | 313,000           | 15.68      |  | 0.00              | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Put        |           | 194.00000    | 167,000           | 15.68      |  | 0.00              | 0                | 0             |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest    |
|---|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Call       |           | 339.00000    | 375,000           | 15.72      | 0.00                  | 0                | 0                |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Put        |           | 151.00000    | 129,000           | 15.72      | 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>0</b>         |
| <b>Total Futures</b>                          |        |            |           |              |                   |            | <b>156,633,486.00</b> | <b>19,766</b>    | <b>489,211</b>   |
| <b>Total Options</b>                          |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>573,829</b>   |
| <b>Grand Total:</b>                           |        |            |           |              |                   |            | <b>156,633,486.00</b> | <b>19,766</b>    | <b>1,063,040</b> |