



Currency Derivatives Daily MTM Report

Daily summary for: 30/11/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.12470 | 7.17600 | | | 73,982,884.80 | 10,384 | 265,762 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.22110 | 7.27330 | | | 22,565,937.50 | 3,125 | 71,615 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.31140 | 7.36570 | | | 4,145,563.80 | 567 | 19,629 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.40840 | 7.46430 | | | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.50700 | 7.56400 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | 100,694,386.10 | 14,076 | 357,006 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 8,774.00000 | 8,825,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 44.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 6,774.00000 | 6,825,000 | 44.53 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 40.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 4,774.00000 | 4,825,000 | 40.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 0.00000 | 0,000 | 33.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 2,774.00000 | 2,825,000 | 33.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 1.00000 | 0,000 | 20.98 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 775.00000 | 825,000 | 20.98 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 242.00000 | 196,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 16.00000 | 21,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Call | | 1,226.00000 | 1,175,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 0,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Call | | 2,226.00000 | 2,175,000 | 25.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.95 | Put | | 0.00000 | 0,000 | 25.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Call | | 3,226.00000 | 3,175,000 | 15.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.95 | Put | | 0.00000 | 0,000 | 15.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 0.00000 | 0,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 1,374.00000 | 1,425,000 | 25.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 8,824.00000 | 8,875,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 44.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 6,824.00000 | 6,875,000 | 44.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 40.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 4,824.00000 | 4,875,000 | 40.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 0.00000 | 0,000 | 33.95 | 0.00 | 0 | 300 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 2,824.00000 | 2,875,000 | 33.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 200.00000 | 157,000 | 14.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 24.00000 | 32,000 | 14.99 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Call | | 1,176.00000 | 1,125,000 | 20.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.00 | Put | | 0.00000 | 0,000 | 20.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Call | | 2,176.00000 | 2,125,000 | 26.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.00 | Put | | 0.00000 | 0,000 | 26.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Call | | 3,176.00000 | 3,125,000 | 15.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.00 | Put | | 0.00000 | 0,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.05 | Put | | 8,874.00000 | 8,925,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Call | | 0.00000 | 0,000 | 44.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.05 | Put | | 6,874.00000 | 6,925,000 | 44.77 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 40.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 4,874.00000 | 4,925,000 | 40.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Call | | 0.00000 | 0,000 | 34.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.05 | Put | | 2,874.00000 | 2,925,000 | 34.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Call | | 0.00000 | 0,000 | 21.74 | 0.00 | 0 | 16,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.05 | Put | | 874.00000 | 925,000 | 21.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 161.00000 | 122,000 | 14.74 | 0.00 | 0 | 7,034 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 35.00000 | 47,000 | 14.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Call | | 1,126.00000 | 1,075,000 | 19.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.05 | Put | | 0.00000 | 0,000 | 19.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Call | | 2,126.00000 | 2,075,000 | 26.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.05 | Put | | 0.00000 | 0,000 | 26.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Call | | 3,126.00000 | 3,075,000 | 15.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.05 | Put | | 0.00000 | 0,000 | 15.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 8,924.00000 | 8,975,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 44.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 6,924.00000 | 6,975,000 | 44.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 40.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 4,924.00000 | 4,975,000 | 40.78 | 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 | 10.10 | Call | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 2,924.00000 | 2,975,000 | 34.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 0.00000 | 0,000 | 22.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 924.00000 | 975,000 | 22.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Call | | 126.00000 | 91,000 | 14.50 | 18,200.00 | 200 | 250 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Put | | 50.00000 | 66,000 | 14.50 | 0.00 | 0 | 100 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Call | | 1,076.00000 | 1,025,000 | 19.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 19.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Call | | 2,076.00000 | 2,025,000 | 27.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.10 | Put | | 0.00000 | 0,000 | 27.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Call | | 3,076.00000 | 3,025,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.10 | Put | | 0.00000 | 0,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 0.00000 | 0,000 | 21.36 | 0.00 | 0 | 27,690 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 824.00000 | 875,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.15 | Put | | 8,974.00000 | 9,025,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Call | | 0.00000 | 0,000 | 45.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.15 | Put | | 6,974.00000 | 7,025,000 | 45.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Call | | 0.00000 | 0,000 | 40.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.15 | Put | | 4,974.00000 | 5,025,000 | 40.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Call | | 0.00000 | 0,000 | 34.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.15 | Put | | 2,974.00000 | 3,025,000 | 34.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Call | | 0.00000 | 0,000 | 22.50 | 0.00 | 0 | 4,400 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.15 | Put | | 974.00000 | 1,025,000 | 22.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Call | | 95.00000 | 68,000 | 14.88 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.15 | Put | | 69.00000 | 93,000 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Call | | 1,026.00000 | 975,000 | 19.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 19.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Call | | 2,026.00000 | 1,975,000 | 27.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.15 | Put | | 0.00000 | 0,000 | 27.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Call | | 3,026.00000 | 2,975,000 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.15 | Put | | 0.00000 | 0,000 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 9,024.00000 | 9,075,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 45.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 7,024.00000 | 7,075,000 | 45.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 40.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 5,024.00000 | 5,075,000 | 40.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 0.00000 | 0,000 | 34.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 3,024.00000 | 3,075,000 | 34.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 0.00000 | 0,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 1,024.00000 | 1,075,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Call | | 72.00000 | 50,000 | 15.26 | 0.00 | 0 | 65,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.20 | Put | | 96.00000 | 125,000 | 15.26 | 0.00 | 0 | 3,500 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Call | | 976.00000 | 925,000 | 18.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 18.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Call | | 1,976.00000 | 1,925,000 | 26.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.20 | Put | | 0.00000 | 0,000 | 26.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Call | | 2,976.00000 | 2,925,000 | 16.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.20 | Put | | 0.00000 | 0,000 | 16.69 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 9,074.00000 | 9,125,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 45.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 7,074.00000 | 7,125,000 | 45.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 41.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 5,074.00000 | 5,125,000 | 41.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 0.00000 | 0,000 | 35.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 3,074.00000 | 3,125,000 | 35.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 0.00000 | 0,000 | 23.26 | 0.00 | 0 | 4,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 1,074.00000 | 1,125,000 | 23.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Call | | 54.00000 | 36,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.25 | Put | | 128.00000 | 161,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Call | | 926.00000 | 875,000 | 18.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 0,000 | 18.70 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Call | | 1,926.00000 | 1,875,000 | 26.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.25 | Put | | 0.00000 | 0,000 | 26.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Call | | 2,926.00000 | 2,875,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.25 | Put | | 0.00000 | 0,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.45 | Put | | 9,274.00000 | 9,325,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Call | | 0.00000 | 0,000 | 45.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.45 | Put | | 7,274.00000 | 7,325,000 | 45.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Call | | 0.00000 | 0,000 | 41.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.45 | Put | | 5,274.00000 | 5,325,000 | 41.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.45 | Call | | 0.00000 | 0,000 | 36.05 | 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 | 10.45 | Put | | 3,274.00000 | 3,325,000 | 36.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Call | | 0.00000 | 0,000 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.45 | Put | | 1,274.00000 | 1,325,000 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Call | | 15.00000 | 9,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.45 | Put | | 289.00000 | 334,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Call | | 726.00000 | 675,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 0,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Call | | 1,726.00000 | 1,675,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.45 | Put | | 0.00000 | 0,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Call | | 2,726.00000 | 2,675,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.45 | Put | | 0.00000 | 0,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 9,224.00000 | 9,275,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 45.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 7,224.00000 | 7,275,000 | 45.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 41.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 5,224.00000 | 5,275,000 | 41.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 0.00000 | 0,000 | 35.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 3,224.00000 | 3,275,000 | 35.81 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 0.00000 | 0,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 1,224.00000 | 1,275,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Call | | 21.00000 | 13,000 | 16.78 | 0.00 | 0 | 13,307 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.40 | Put | | 245.00000 | 288,000 | 16.78 | 0.00 | 0 | 48,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Call | | 776.00000 | 725,000 | 17.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 0,000 | 17.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Call | | 1,776.00000 | 1,725,000 | 25.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.40 | Put | | 0.00000 | 0,000 | 25.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Call | | 2,776.00000 | 2,725,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.40 | Put | | 0.00000 | 0,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Call | | 0.00000 | 0,000 | 25.93 | 0.00 | 0 | 3,185 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.60 | Put | | 1,424.00000 | 1,475,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.50 | Put | | 9,324.00000 | 9,375,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Call | | 0.00000 | 0,000 | 45.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.50 | Put | | 7,324.00000 | 7,375,000 | 45.86 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Call | | 0.00000 | 0,000 | 41.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.50 | Put | | 5,324.00000 | 5,375,000 | 41.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 36.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.50 | Put | | 3,324.00000 | 3,375,000 | 36.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Call | | 0.00000 | 0,000 | 25.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.50 | Put | | 1,324.00000 | 1,375,000 | 25.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Call | | 11.00000 | 6,000 | 17.55 | 0.00 | 0 | 33,300 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.50 | Put | | 335.00000 | 381,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Call | | 676.00000 | 625,000 | 17.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 0,000 | 17.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Call | | 1,676.00000 | 1,625,000 | 24.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.50 | Put | | 0.00000 | 0,000 | 24.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Call | | 2,676.00000 | 2,625,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.50 | Put | | 0.00000 | 0,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Call | | 0.00000 | 0,000 | 23.64 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.30 | Put | | 1,124.00000 | 1,175,000 | 23.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 8,674.00000 | 8,725,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 44.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 6,674.00000 | 6,725,000 | 44.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 40.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 4,674.00000 | 4,725,000 | 40.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 0.00000 | 0,000 | 33.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 2,674.00000 | 2,725,000 | 33.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 1.00000 | 1,000 | 20.21 | 0.00 | 0 | 14,644 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 675.00000 | 726,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Call | | 333.00000 | 284,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.85 | Put | | 7.00000 | 9,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Call | | 1,326.00000 | 1,275,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Call | | 2,326.00000 | 2,275,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.85 | Put | | 0.00000 | 0,000 | 24.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Call | | 3,326.00000 | 3,275,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.85 | Put | | 0.00000 | 0,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 8,724.00000 | 8,775,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 44.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 6,724.00000 | 6,775,000 | 44.41 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 40.44 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 4,724.00000 | 4,775,000 | 40.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 0.00000 | 0,000 | 33.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 2,724.00000 | 2,775,000 | 33.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 1.00000 | 0,000 | 20.59 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 725.00000 | 775,000 | 20.59 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Call | | 287.00000 | 239,000 | 15.49 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Put | | 11.00000 | 14,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Call | | 1,276.00000 | 1,225,000 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.90 | Put | | 0.00000 | 0,000 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Call | | 2,276.00000 | 2,225,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.90 | Put | | 0.00000 | 0,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Call | | 3,276.00000 | 3,225,000 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.90 | Put | | 0.00000 | 0,000 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.30 | Put | | 9,124.00000 | 9,175,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Call | | 0.00000 | 0,000 | 45.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.30 | Put | | 7,124.00000 | 7,175,000 | 45.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Call | | 0.00000 | 0,000 | 41.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.30 | Put | | 5,124.00000 | 5,175,000 | 41.12 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Call | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Put | | 3,124.00000 | 3,175,000 | 35.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Call | | 40.00000 | 26,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.30 | Put | | 164.00000 | 201,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Call | | 876.00000 | 825,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 0,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Call | | 1,876.00000 | 1,825,000 | 25.87 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.30 | Put | | 0.00000 | 0,000 | 25.87 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Call | | 2,876.00000 | 2,825,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.30 | Put | | 0.00000 | 0,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 16.35 | Put | | 9,174.00000 | 9,225,000 | 47.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Call | | 0.00000 | 0,000 | 45.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 14.35 | Put | | 7,174.00000 | 7,225,000 | 45.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Call | | 0.00000 | 0,000 | 41.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 12.35 | Put | | 5,174.00000 | 5,225,000 | 41.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Call | | 0.00000 | 0,000 | 35.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 10.35 | Put | | 3,174.00000 | 3,225,000 | 35.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Call | | 0.00000 | 0,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.35 | Put | | 1,174.00000 | 1,225,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Call | | 29.00000 | 18,000 | 16.40 | 0.00 | 0 | 2,040 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.35 | Put | | 203.00000 | 243,000 | 16.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Call | | 826.00000 | 775,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 0,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Call | | 1,826.00000 | 1,775,000 | 25.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 5.35 | Put | | 0.00000 | 0,000 | 25.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Call | | 2,826.00000 | 2,775,000 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 4.35 | Put | | 0.00000 | 0,000 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Call | | 0.00000 | 0,000 | 47.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 15.05 | Put | | 7,874.00000 | 7,925,000 | 47.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Call | | 0.00000 | 0,000 | 42.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 13.05 | Put | | 5,874.00000 | 5,925,000 | 42.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Call | | 0.00000 | 0,000 | 38.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 11.05 | Put | | 3,874.00000 | 3,925,000 | 38.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Call | | 0.00000 | 0,000 | 29.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.05 | Put | | 1,874.00000 | 1,925,000 | 29.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Call | | 4,126.00000 | 4,075,000 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 3.05 | Put | | 0.00000 | 0,000 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 1,924.00000 | 1,975,000 | 29.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 0.00000 | 0,000 | 29.74 | 0.00 | 0 | 500 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Call | | 0.00000 | 0,000 | 31.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.50 | Put | | 2,324.00000 | 2,375,000 | 31.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 0.00000 | 0,000 | 30.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 2,024.00000 | 2,075,000 | 30.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 0.00000 | 0,000 | 31.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 2,374.00000 | 2,425,000 | 31.84 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Call | | 1.00000 | 1,000 | 19.83 | 0.00 | 0 | 2,423 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.80 | Put | | 625.00000 | 676,000 | 19.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Put | | 1,724.00000 | 1,775,000 | 28.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Call | | 0.00000 | 0,000 | 28.22 | 0.00 | 0 | 30,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.60 | Put | | 430.00000 | 478,000 | 18.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.60 | Call | | 6.00000 | 3,000 | 18.31 | 0.00 | 0 | 15,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.80 | Put | | 1,624.00000 | 1,675,000 | 27.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 8.80 | Call | | 0.00000 | 0,000 | 27.46 | 0.00 | 0 | 15,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.70 | Call | | 3.00000 | 1,000 | 19.07 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.70 | Put | | 527.00000 | 576,000 | 19.07 | 0.00 | 0 | 500 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Put | | 1,824.00000 | 1,875,000 | 28.98 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Call | | 0.00000 | 0,000 | 28.98 | 0.00 | 0 | 20,000 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.55 | Put | | 382.00000 | 429,000 | 17.93 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Option | 7.55 | Call | | 8.00000 | 4,000 | 17.93 | 0.00 | 0 | 6,534 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 64.00000 | 58,000 | 18.43 | 0.00 | 0 | 33,350 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 791.00000 | 837,000 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 59.00000 | 53,000 | 18.66 | 0.00 | 0 | 340 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 836.00000 | 882,000 | 18.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 70.00000 | 63,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 747.00000 | 792,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,256.00000 | 1,306,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 29.00000 | 27,000 | 20.67 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 3,228.00000 | 3,280,000 | 25.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 1.00000 | 1,000 | 25.32 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 248.00000 | 278,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 221.00000 | 199,000 | 15.30 | 0.00 | 0 | 33,350 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Put | | 1,161.00000 | 1,210,000 | 20.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Call | | 34.00000 | 31,000 | 20.22 | 27,900.00 | 900 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Put | | 381.00000 | 417,000 | 16.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Call | | 154.00000 | 138,000 | 16.19 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Put | | 418.00000 | 455,000 | 16.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Call | | 141.00000 | 126,000 | 16.42 | 0.00 | 0 | 871 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Put | | 456.00000 | 494,000 | 16.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Call | | 129.00000 | 115,000 | 16.64 | 0.00 | 0 | 3,071 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 219.00000 | 247,000 | 15.07 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 242.00000 | 218,000 | 15.07 | 0.00 | 0 | 7,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Put | | 153.00000 | 172,000 | 14.91 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Call | | 326.00000 | 293,000 | 14.91 | 0.00 | 0 | 4,780 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Put | | 311.00000 | 345,000 | 15.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Call | | 184.00000 | 166,000 | 15.74 | 0.00 | 0 | 65 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Put | | 173.00000 | 194,000 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Call | | 296.00000 | 265,000 | 14.88 | 0.00 | 0 | 500 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Put | | 279.00000 | 311,000 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Call | | 202.00000 | 182,000 | 15.52 | 0.00 | 0 | 400 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 268.00000 | 239,000 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 195.00000 | 218,000 | 14.85 | 0.00 | 0 | 2,571 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Call | | 294.00000 | 272,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Put | | 378.00000 | 411,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Call | | 277.00000 | 256,000 | 15.83 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Put | | 411.00000 | 445,000 | 15.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Call | | 313.00000 | 289,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Put | | 347.00000 | 378,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Call | | 750.00000 | 706,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Put | | 84.00000 | 95,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 234.00000 | 220,000 | 17.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 820.00000 | 862,000 | 17.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Call | | 224.00000 | 210,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 860.00000 | 902,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 245.00000 | 230,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 781.00000 | 822,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 585.00000 | 552,000 | 15.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 371.00000 | 395,000 | 15.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 560.00000 | 527,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 396.00000 | 420,000 | 15.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 612.00000 | 577,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 348.00000 | 370,000 | 15.42 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | 46,100.00 | 1,100 | 562,805 |
| Total \$ / R | | | | | | | | | | 100,740,486.10 | 15,176 | 919,811 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Future | | | 7.12470 | 7.17600 | | | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Future | | | 7.22110 | 7.27330 | | | 0.00 | 0 | 50 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 50 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 20,017.00000 | 15,709,000 | 14.99 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 2,417.00000 | 3,239,000 | 14.99 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 16,117.00000 | 12,159,000 | 14.74 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 3,517.00000 | 4,689,000 | 14.74 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 24,219.00000 | 19,643,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 1,619.00000 | 2,173,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Call | | 39,030.00000 | 35,426,000 | 14.98 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Put | | 11,700.00000 | 13,316,000 | 14.98 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Call | | 35,723.00000 | 32,280,000 | 14.95 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Put | | 13,393.00000 | 15,170,000 | 14.95 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 6.95 | Call | | 42,494.00000 | 38,737,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 6.95 | Put | | 10,164.00000 | 11,627,000 | 15.02 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 50 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.05680 | 11.14820 | | | 1,172,020.80 | 106 | 21,763 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | | | 11.20000 | 11.29230 | | | 14,649,600.00 | 1,308 | 21,447 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.33480 | 11.42830 | | | 0.00 | 0 | 1,901 |
| Total £ / R Future | | | | | | | | | | 15,821,620.80 | 1,414 | 45,111 |
| £ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 5.00000 | 3,000 | 18.64 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 757.00000 | 846,000 | 18.64 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 708.00000 | 796,000 | 18.32 | 0.00 | 0 | 0 |
| £ / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 6.00000 | 3,000 | 18.32 | 0.00 | 0 | 50 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.80 | Call | | 174.00000 | 151,000 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.80 | Put | | 682.00000 | 751,000 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Call | | 163.00000 | 141,000 | 15.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Put | | 721.00000 | 791,000 | 15.54 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Call | | 186.00000 | 162,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Put | | 644.00000 | 712,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Put | | 435.00000 | 493,000 | 14.67 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Call | | 277.00000 | 243,000 | 14.67 | 0.00 | 0 | 870 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Put | | 1,322.00000 | 1,405,000 | 17.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Call | | 64.00000 | 55,000 | 17.06 | 0.00 | 0 | 870 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Put | | 841.00000 | 915,000 | 15.86 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Call | | 133.00000 | 115,000 | 15.86 | 0.00 | 0 | 150 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 329.00000 | 298,000 | 15.25 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Put | | 751.00000 | 813,000 | 15.25 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 314.00000 | 285,000 | 15.34 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 786.00000 | 850,000 | 15.34 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 344.00000 | 312,000 | 15.15 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Put | | 716.00000 | 777,000 | 15.15 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 1,940 |
| Total £ / R | | | | | | | | | | 15,821,620.80 | 1,414 | 47,051 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | | | 0.08520 | 0.08510 | | | 0.00 | 0 | 1,008 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08650 | 0.08630 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 1,008 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Option | 0.09 | Call | | 98.00000 | 97,000 | 20.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Option | 0.09 | Put | | 188.00000 | 177,000 | 20.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Option | 0.10 | Call | | 1.00000 | 1,000 | 25.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Option | 0.10 | Put | | 1,091.00000 | 1,081,000 | 25.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Option | 0.08 | Call | | 910.00000 | 920,000 | 20.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 20.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Call | | 333.00000 | 341,000 | 19.77 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Put | | 403.00000 | 391,000 | 19.77 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Call | | 102.00000 | 104,000 | 22.84 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Put | | 1,172.00000 | 1,154,000 | 22.84 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Call | | 973.00000 | 990,000 | 17.69 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Put | | 43.00000 | 40,000 | 17.69 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 1,008 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 9.26780 | 9.39100 | | | 4,754,381.40 | 513 | 10,292 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.38960 | 9.51370 | | | 12,300,376.00 | 1,310 | 12,781 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.50460 | 9.62970 | | | 47,523.00 | 5 | 5,820 |
| Total € / R Future | | | | | | | | | | 17,102,280.40 | 1,828 | 28,893 |

| 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 | 20.20 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.20 | Put | | 10,809.00000 | 10,932,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.20 | Put | | 8,809.00000 | 8,932,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Call | | 0.00000 | 0,000 | 40.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.20 | Put | | 6,809.00000 | 6,932,000 | 40.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Call | | 0.00000 | 0,000 | 36.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.20 | Put | | 4,809.00000 | 4,932,000 | 36.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Call | | 0.00000 | 0,000 | 29.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.20 | Put | | 2,809.00000 | 2,932,000 | 29.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Call | | 0.00000 | 0,000 | 25.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.20 | Put | | 1,809.00000 | 1,932,000 | 25.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Call | | 1.00000 | 0,000 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.20 | Put | | 810.00000 | 932,000 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Call | | 222.00000 | 122,000 | 12.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.20 | Put | | 31.00000 | 54,000 | 12.12 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Call | | 1,191.00000 | 1,068,000 | 20.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.20 | Put | | 0.00000 | 0,000 | 20.62 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Call | | 0.00000 | 0,000 | 29.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.05 | Put | | 2,659.00000 | 2,782,000 | 29.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.25 | Put | | 10,859.00000 | 10,982,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.25 | Put | | 8,859.00000 | 8,982,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Call | | 0.00000 | 0,000 | 40.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.25 | Put | | 6,859.00000 | 6,982,000 | 40.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Call | | 0.00000 | 0,000 | 36.92 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.25 | Put | | 4,859.00000 | 4,982,000 | 36.92 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Call | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.25 | Put | | 2,859.00000 | 2,982,000 | 29.82 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Call | | 0.00000 | 0,000 | 25.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.25 | Put | | 1,859.00000 | 1,982,000 | 25.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Call | | 1.00000 | 0,000 | 18.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.25 | Put | | 860.00000 | 982,000 | 18.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Call | | 182.00000 | 91,000 | 11.69 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.25 | Put | | 41.00000 | 73,000 | 11.69 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Call | | 1,141.00000 | 1,018,000 | 20.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.25 | Put | | 0.00000 | 0,000 | 20.36 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.95 | Put | | 11,559.00000 | 11,682,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.95 | Put | | 9,559.00000 | 9,682,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.95 | Put | | 7,559.00000 | 7,682,000 | 41.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Call | | 0.00000 | 0,000 | 39.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.95 | Put | | 5,559.00000 | 5,682,000 | 39.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Call | | 0.00000 | 0,000 | 32.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.95 | Put | | 3,559.00000 | 3,682,000 | 32.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 0,000 | 28.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.95 | Put | | 2,559.00000 | 2,682,000 | 28.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 23.65 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.95 | Put | | 1,559.00000 | 1,682,000 | 23.65 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Call | | 3.00000 | 1,000 | 16.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.95 | Put | | 562.00000 | 683,000 | 16.61 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Call | | 448.00000 | 329,000 | 14.29 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.95 | Put | | 7.00000 | 11,000 | 14.29 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.85 | Put | | 11,459.00000 | 11,582,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.85 | Put | | 9,459.00000 | 9,582,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Call | | 0.00000 | 0,000 | 41.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.85 | Put | | 7,459.00000 | 7,582,000 | 41.32 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Call | | 0.00000 | 0,000 | 38.73 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.85 | Put | | 5,459.00000 | 5,582,000 | 38.73 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Call | | 0.00000 | 0,000 | 32.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.85 | Put | | 3,459.00000 | 3,582,000 | 32.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.85 | Put | | 2,459.00000 | 2,582,000 | 28.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Call | | 0.00000 | 0,000 | 22.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.85 | Put | | 1,459.00000 | 1,582,000 | 22.95 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Call | | 6.00000 | 2,000 | 15.91 | 0.00 | 0 | 750 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.85 | Put | | 465.00000 | 584,000 | 15.91 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Call | | 545.00000 | 424,000 | 15.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.85 | Put | | 4.00000 | 6,000 | 15.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.00 | Put | | 10,609.00000 | 10,732,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.00 | Put | | 8,609.00000 | 8,732,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Call | | 0.00000 | 0,000 | 40.59 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.00 | Put | | 6,609.00000 | 6,732,000 | 40.59 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Call | | 0.00000 | 0,000 | 36.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.00 | Put | | 4,609.00000 | 4,732,000 | 36.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Call | | 0.00000 | 0,000 | 28.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.00 | Put | | 2,609.00000 | 2,732,000 | 28.81 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Call | | 0.00000 | 0,000 | 24.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.00 | Put | | 1,609.00000 | 1,732,000 | 24.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Call | | 3.00000 | 1,000 | 16.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.00 | Put | | 612.00000 | 733,000 | 16.96 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Call | | 400.00000 | 284,000 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.00 | Put | | 9.00000 | 16,000 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Call | | 1,391.00000 | 1,268,000 | 21.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 0,000 | 21.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.10 | Put | | 10,709.00000 | 10,832,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.10 | Put | | 8,709.00000 | 8,832,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Call | | 0.00000 | 0,000 | 40.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.10 | Put | | 6,709.00000 | 6,832,000 | 40.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Call | | 0.00000 | 0,000 | 36.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.10 | Put | | 4,709.00000 | 4,832,000 | 36.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 0,000 | 29.21 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.10 | Put | | 2,709.00000 | 2,832,000 | 29.21 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Call | | 0.00000 | 0,000 | 24.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.10 | Put | | 1,709.00000 | 1,832,000 | 24.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Call | | 1.00000 | 1,000 | 17.67 | 0.00 | 0 | 375 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.10 | Put | | 710.00000 | 833,000 | 17.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Call | | 308.00000 | 198,000 | 12.99 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.10 | Put | | 17.00000 | 30,000 | 12.99 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Call | | 1,291.00000 | 1,168,000 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.10 | Put | | 0.00000 | 0,000 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.40 | Put | | 11,009.00000 | 11,132,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.40 | Put | | 9,009.00000 | 9,132,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Call | | 0.00000 | 0,000 | 40.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.40 | Put | | 7,009.00000 | 7,132,000 | 40.93 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Call | | 0.00000 | 0,000 | 37.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.40 | Put | | 5,009.00000 | 5,132,000 | 37.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.40 | Put | | 3,009.00000 | 3,132,000 | 30.43 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Call | | 0.00000 | 0,000 | 26.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.40 | Put | | 2,009.00000 | 2,132,000 | 26.37 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Call | | 0.00000 | 0,000 | 19.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.40 | Put | | 1,009.00000 | 1,132,000 | 19.78 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.40 | Call | | 82.00000 | 39,000 | 12.74 | 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 | 9.40 | Put | | 91.00000 | 171,000 | 12.74 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Call | | 991.00000 | 868,000 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.40 | Put | | 0.00000 | 0,000 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 20.55 | Put | | 11,159.00000 | 11,282,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 18.55 | Put | | 9,159.00000 | 9,282,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Call | | 0.00000 | 0,000 | 41.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 16.55 | Put | | 7,159.00000 | 7,282,000 | 41.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Call | | 0.00000 | 0,000 | 37.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 14.55 | Put | | 5,159.00000 | 5,282,000 | 37.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 31.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 12.55 | Put | | 3,159.00000 | 3,282,000 | 31.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Call | | 0.00000 | 0,000 | 26.98 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.55 | Put | | 2,159.00000 | 2,282,000 | 26.98 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Call | | 0.00000 | 0,000 | 20.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.55 | Put | | 1,159.00000 | 1,282,000 | 20.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Call | | 36.00000 | 15,000 | 13.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.55 | Put | | 195.00000 | 297,000 | 13.80 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Call | | 842.00000 | 719,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.55 | Put | | 1.00000 | 1,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.85 | Put | | 10,459.00000 | 10,582,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.85 | Put | | 8,459.00000 | 8,582,000 | 41.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Call | | 0.00000 | 0,000 | 40.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.85 | Put | | 6,459.00000 | 6,582,000 | 40.46 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Call | | 0.00000 | 0,000 | 35.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.85 | Put | | 4,459.00000 | 4,582,000 | 35.70 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Call | | 1,541.00000 | 1,418,000 | 22.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.85 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.90 | Put | | 10,509.00000 | 10,632,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.90 | Put | | 8,509.00000 | 8,632,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Call | | 0.00000 | 0,000 | 40.50 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.90 | Put | | 6,509.00000 | 6,632,000 | 40.50 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Call | | 0.00000 | 0,000 | 35.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.90 | Put | | 4,509.00000 | 4,632,000 | 35.86 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 28.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 11.90 | Put | | 2,509.00000 | 2,632,000 | 28.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Call | | 0.00000 | 0,000 | 23.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.90 | Put | | 1,509.00000 | 1,632,000 | 23.30 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Call | | 5.00000 | 2,000 | 16.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.90 | Put | | 514.00000 | 634,000 | 16.26 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Call | | 496.00000 | 376,000 | 14.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 8.90 | Put | | 5.00000 | 8,000 | 14.72 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Call | | 1,491.00000 | 1,368,000 | 22.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.90 | Put | | 0.00000 | 0,000 | 22.18 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Option | 19.95 | Put | | 10,559.00000 | 10,682,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Call | | 0.00000 | 0,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 17.95 | Put | | 8,559.00000 | 8,682,000 | 41.66 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Call | | 0.00000 | 0,000 | 40.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 15.95 | Put | | 6,559.00000 | 6,682,000 | 40.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Call | | 0.00000 | 0,000 | 36.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 13.95 | Put | | 4,559.00000 | 4,682,000 | 36.01 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Call | | 1,441.00000 | 1,318,000 | 21.92 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 7.95 | Put | | 0.00000 | 0,000 | 21.92 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Put | | 909.00000 | 1,032,000 | 19.08 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 10.30 | Call | | 0.00000 | 0,000 | 19.08 | 0.00 | 0 | 60 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.60 | Call | | 27.00000 | 11,000 | 14.15 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.60 | Put | | 236.00000 | 343,000 | 14.15 | 0.00 | 0 | 750 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.30 | Call | | 145.00000 | 69,000 | 12.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2010 | Foreign Exchange Option | 9.30 | Put | | 54.00000 | 101,000 | 12.04 | 0.00 | 0 | 1,125 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Call | | 162.00000 | 127,000 | 14.06 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Put | | 448.00000 | 537,000 | 14.06 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Call | | 149.00000 | 117,000 | 14.22 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Put | | 485.00000 | 577,000 | 14.22 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Call | | 176.00000 | 139,000 | 13.90 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Put | | 412.00000 | 499,000 | 13.90 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Put | | 252.00000 | 322,000 | 13.11 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Call | | 266.00000 | 212,000 | 13.11 | 0.00 | 0 | 10,429 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Put | | 947.00000 | 1,057,000 | 15.98 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Call | | 61.00000 | 47,000 | 15.98 | 0.00 | 0 | 14,937 |

| 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 | 10.50 | Put | | 1,038.00000 | 1,151,000 | 16.30 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 52.00000 | 41,000 | 16.30 | 0.00 | 0 | 4,508 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Put | | 684.00000 | 787,000 | 15.02 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Call | | 98.00000 | 77,000 | 15.02 | 0.00 | 0 | 100 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Call | | 225.00000 | 179,000 | 13.43 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Put | | 311.00000 | 389,000 | 13.43 | 0.00 | 0 | 3,000 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 311.00000 | 266,000 | 14.08 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Put | | 481.00000 | 561,000 | 14.08 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 295.00000 | 252,000 | 14.22 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 515.00000 | 597,000 | 14.22 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 329.00000 | 281,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 449.00000 | 526,000 | 13.94 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 36,034 |
| Total € / R | | | | | | | | | | 17,102,280.40 | 1,828 | 64,927 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 6.82430 | 6.86970 | | | 0.00 | 0 | 15,400 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 6.83720 | 6.88330 | | | 6,495,340.00 | 950 | 1,334 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 6.84550 | 6.89180 | | | 1,369,100.00 | 200 | 270 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 6.85250 | 6.89870 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | 7,864,440.00 | 1,150 | 17,004 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Call | | 46.00000 | 29,000 | 11.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.90 | Put | | 76.00000 | 105,000 | 11.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Put | | 110.00000 | 144,000 | 11.93 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Option | 6.95 | Call | | 30.00000 | 18,000 | 11.93 | 0.00 | 0 | 200 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.70 | Call | | 280.00000 | 245,000 | 11.62 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70 | Put | | 97.00000 | 108,000 | 11.62 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75 | Call | | 244.00000 | 211,000 | 11.29 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75 | Put | | 111.00000 | 124,000 | 11.29 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65 | Call | | 318.00000 | 281,000 | 11.95 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65 | Put | | 85.00000 | 94,000 | 11.95 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Call | | 378.00000 | 343,000 | 11.79 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Put | | 136.00000 | 148,000 | 11.79 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Call | | 342.00000 | 308,000 | 11.54 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Put | | 150.00000 | 163,000 | 11.54 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Call | | 415.00000 | 379,000 | 12.04 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Put | | 123.00000 | 134,000 | 12.04 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Call | | 428.00000 | 393,000 | 11.63 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Put | | 179.00000 | 191,000 | 11.63 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Call | | 394.00000 | 360,000 | 11.43 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Put | | 195.00000 | 208,000 | 11.43 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Call | | 464.00000 | 428,000 | 11.84 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Put | | 165.00000 | 176,000 | 11.84 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | 0.00 | 0 | 200 |
| Total AU\$ / R | | | | | | | 7,864,440.00 | 1,150 | 17,204 |
| CAD/ R On 13/12/2010 Foreign Exchange Future | | | 6.94420 | 7.00680 | | | 0.00 | 0 | 400 |
| CAD/ R On 14/03/2011 Foreign Exchange Future | | | 7.02500 | 7.08770 | | | 0.00 | 0 | 1,371 |
| Total CAD/ R Future | | | | | | | 0.00 | 0 | 1,771 |
| CAD/ R On 13/12/2010 Foreign Exchange Option | 7.70 | Call | | 0.00000 | 0,000 | 15.17 | 0.00 | 0 | 0 |
| CAD/ R On 13/12/2010 Foreign Exchange Option | 7.70 | Put | | 693.00000 | 756,000 | 15.17 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| CAD/ R | On | 13/12/2010 | Foreign Exchange Option | 7.75 | Call | | 0.00000 | 0,000 | 15.54 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2010 | Foreign Exchange Option | 7.75 | Put | | 743.00000 | 806,000 | 15.54 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2010 | Foreign Exchange Option | 7.65 | Call | | 0.00000 | 0,000 | 14.80 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/12/2010 | Foreign Exchange Option | 7.65 | Put | | 643.00000 | 706,000 | 14.80 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Call | | 186.00000 | 155,000 | 11.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Put | | 148.00000 | 180,000 | 11.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Call | | 159.00000 | 135,000 | 11.31 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Put | | 171.00000 | 210,000 | 11.31 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Call | | 216.00000 | 176,000 | 10.95 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Put | | 128.00000 | 151,000 | 10.95 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | 0.00 | 0 | 1,771 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.12940 | 7.14980 | | | 0.00 | 0 | 469 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.23850 | 7.25490 | | | 289,540.00 | 40 | 40 |
| Total CHF / R Future | | | | | | | | | | 289,540.00 | 40 | 509 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Call | | 141.00000 | 122,000 | 14.16 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Option | 7.05 | Put | | 41.00000 | 43,000 | 14.16 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Call | | 108.00000 | 90,000 | 13.84 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Option | 7.10 | Put | | 58.00000 | 61,000 | 13.84 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Call | | 178.00000 | 158,000 | 14.47 | 0.00 | 0 | 0 |
| CHF / R | On | 13/12/2010 | Foreign Exchange Option | 7.00 | Put | | 28.00000 | 29,000 | 14.47 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 230.00000 | 222,000 | 14.76 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 225.00000 | 234,000 | 14.76 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 209.00000 | 201,000 | 14.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------------------|------------------|---------------|
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 254.00000 | 263,000 | 14.91 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 256.00000 | 247,000 | 14.81 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 201.00000 | 209,000 | 14.81 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 289,540.00 | 40 | 509 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | | | 13,713.27000 | 13,835.52000 | | | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 13,904.19000 | 14,025.34000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 13/12/2010 | Foreign Exchange Option | 13500.00 | Call | | 3,355.00000 | 2,133,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 13/12/2010 | Foreign Exchange Option | 13500.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 13/12/2010 | Foreign Exchange Option | 13500.01 | Call | | 3,355.00000 | 2,133,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 13/12/2010 | Foreign Exchange Option | 13500.01 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 13/12/2010 | Foreign Exchange Option | 13499.99 | Call | | 3,355.00000 | 2,133,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 13/12/2010 | Foreign Exchange Option | 13499.99 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call | | 4,254.00000 | 3,052,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Put | | 1.00000 | 10,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call | | 4,254.00000 | 3,052,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Put | | 1.00000 | 10,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Call | | 4,254.00000 | 3,052,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Put | | 1.00000 | 10,000 | 2.00 | 0.00 | 0 | 0 |
| Total RAIN Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/12/2010 | Foreign Exchange Future | | | 1.06850 | 1.07710 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Future | | | 1.08470 | 1.09330 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|------------------|
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.00 | Call | | 774.00000 | 688,000 | 18.00 | | 0.00 | 0 | 0 |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.00 | Put | | 3.00000 | 3,000 | 18.00 | | 0.00 | 0 | 0 |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.05 | Call | | 299.00000 | 221,000 | 13.00 | | 0.00 | 0 | 0 |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.05 | Put | | 28.00000 | 36,000 | 13.00 | | 0.00 | 0 | 0 |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 0.95 | Call | | 1,271.00000 | 1,185,000 | 20.00 | | 0.00 | 0 | 0 |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 0.95 | Put | | 0.00000 | 0,000 | 20.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05 | Call | | 583.00000 | 521,000 | 14.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05 | Put | | 150.00000 | 174,000 | 14.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10 | Call | | 319.00000 | 278,000 | 15.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10 | Put | | 386.00000 | 431,000 | 15.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00 | Call | | 990.00000 | 902,000 | 14.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00 | Put | | 57.00000 | 55,000 | 14.00 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 141,772,267.30 | 18,508 | 451,352 |
| Total Options | | | | | | | | 46,100.00 | 1,100 | 600,979 |
| Grand Total: | | | | | | | | 141,818,367.30 | 19,608 | 1,052,331 |