



# Currency Derivatives Daily MTM Report

Daily summary for: 16/09/2010

| 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 |        |            | 7.23900   | 7.18570      |                   |            | 64,716,660.00        | 8,940            | 326,049        |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.34190   | 7.28640      |                   |            | 462,539.70           | 63               | 35,905         |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.44200   | 7.38570      |                   |            | 13,395,600.00        | 1,800            | 12,380         |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>78,574,799.70</b> | <b>10,803</b>    | <b>374,334</b> |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 8,764.00000  | 8,711,000         | 39.96      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 36.34      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 6,764.00000  | 6,711,000         | 36.34      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 29.52      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 4,764.00000  | 4,711,000         | 29.52      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 2.00000      | 2,000             | 25.18      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 2,766.00000  | 2,713,000         | 25.18      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 43.00000     | 46,000            | 17.51      | 0.00                 | 0                | 1,000          |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 807.00000    | 757,000           | 17.51      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 339.00000    | 376,000           | 14.28      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 103.00000    | 87,000            | 14.28      | 0.00                 | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Call       |           | 1,238.00000  | 1,291,000         | 17.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Put        |           | 2.00000      | 2,000             | 17.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Call       |           | 2,236.00000  | 2,289,000         | 21.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 21.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Call       |           | 3,236.00000  | 3,289,000         | 20.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 20.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 16.00000     | 17,000            | 20.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,380.00000  | 1,328,000         | 20.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 8,814.00000  | 8,761,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 36.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 6,814.00000  | 6,761,000         | 36.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 29.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 4,814.00000  | 4,761,000         | 29.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 1.00000      | 2,000             | 25.24      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 2,815.00000  | 2,763,000         | 25.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 306.00000    | 340,000           | 14.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 120.00000    | 101,000           | 14.22      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Call       |           | 1,188.00000  | 1,241,000         | 16.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Put        |           | 2.00000      | 2,000             | 16.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Call       |           | 2,186.00000  | 2,239,000         | 21.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 21.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Call       |           | 3,186.00000  | 3,239,000         | 20.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 20.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Put        |           | 8,864.00000  | 8,811,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 36.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Put        |           | 6,864.00000  | 6,811,000         | 36.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 29.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 4,864.00000  | 4,811,000         | 29.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Call       |           | 1.00000      | 1,000             | 25.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Put        |           | 2,865.00000  | 2,812,000         | 25.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Call       |           | 36.00000     | 38,000            | 18.03      | 0.00  | 0                | 16,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Put        |           | 900.00000    | 849,000           | 18.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 274.00000    | 307,000           | 14.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 138.00000    | 118,000           | 14.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Call       |           | 1,139.00000  | 1,192,000         | 16.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Put        |           | 3.00000      | 3,000             | 16.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Call       |           | 2,136.00000  | 2,189,000         | 21.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 21.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Call       |           | 3,136.00000  | 3,189,000         | 20.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 20.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 8,914.00000  | 8,861,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 36.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 6,914.00000  | 6,861,000         | 36.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 30.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 4,914.00000  | 4,861,000         | 30.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 1.00000      | 1,000             | 25.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 2,915.00000  | 2,862,000         | 25.38      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 33.00000     | 35,000            | 18.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 947.00000    | 896,000           | 18.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Call       |           | 245.00000    | 275,000           | 14.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Put        |           | 159.00000    | 136,000           | 14.08      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Call       |           | 1,089.00000  | 1,142,000         | 16.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Put        |           | 3.00000      | 3,000             | 16.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Call       |           | 2,086.00000  | 2,139,000         | 21.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Put        |           | 0.00000      | 0,000             | 21.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Call       |           | 3,086.00000  | 3,139,000         | 20.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 20.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 39.00000     | 42,000            | 17.77      | 0.00  | 0                | 27,690        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 853.00000    | 803,000           | 17.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Put        |           | 8,964.00000  | 8,911,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 36.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Put        |           | 6,964.00000  | 6,911,000         | 36.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 30.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Put        |           | 4,964.00000  | 4,911,000         | 30.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Call       |           | 1.00000      | 1,000             | 25.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Put        |           | 2,965.00000  | 2,912,000         | 25.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Call       |           | 30.00000     | 32,000            | 18.55      | 0.00  | 0                | 4,400         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Put        |           | 994.00000    | 943,000           | 18.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Call       |           | 217.00000    | 245,000           | 14.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Put        |           | 181.00000    | 156,000           | 14.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Call       |           | 1,040.00000  | 1,092,000         | 15.90      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Put        |           | 4.00000      | 3,000             | 15.90      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Call       |           | 2,036.00000  | 2,089,000         | 21.99      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 21.99      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Call       |           | 3,036.00000  | 3,089,000         | 20.56      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 20.56      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 9,014.00000  | 8,961,000         | 39.96      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 37.04      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 7,014.00000  | 6,961,000         | 37.04      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 30.46      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 5,014.00000  | 4,961,000         | 30.46      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 1.00000      | 1,000             | 25.51      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 3,015.00000  | 2,962,000         | 25.51      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 28.00000     | 29,000            | 18.81      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1,042.00000  | 990,000           | 18.81      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Call       |           | 192.00000    | 217,000           | 13.95      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Put        |           | 206.00000    | 178,000           | 13.95      | 534,000.00 | 3,000            | 3,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Call       |           | 990.00000    | 1,043,000         | 15.56      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Put        |           | 4.00000      | 4,000             | 15.56      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Call       |           | 1,986.00000  | 2,039,000         | 22.06      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 22.06      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Call       |           | 2,986.00000  | 3,039,000         | 20.58      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 20.58      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 9,064.00000  | 9,011,000         | 39.96      | 0.00       | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 37.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 7,064.00000  | 7,011,000         | 37.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 30.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 5,064.00000  | 5,011,000         | 30.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 1.00000      | 1,000             | 25.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 3,065.00000  | 3,012,000         | 25.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 25.00000     | 27,000            | 19.07      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1,089.00000  | 1,038,000         | 19.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Call       |           | 173.00000    | 192,000           | 13.89      | 0.00  | 0                | 5             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Put        |           | 237.00000    | 203,000           | 13.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Call       |           | 942.00000    | 994,000           | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Put        |           | 6.00000      | 5,000             | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Call       |           | 1,936.00000  | 1,989,000         | 22.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 22.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Call       |           | 2,936.00000  | 2,989,000         | 20.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 20.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Put        |           | 9,264.00000  | 9,211,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Call       |           | 0.00000      | 0,000             | 37.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Put        |           | 7,264.00000  | 7,211,000         | 37.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Call       |           | 0.00000      | 0,000             | 31.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Put        |           | 5,264.00000  | 5,211,000         | 31.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Call       |           | 1.00000      | 1,000             | 25.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Put        |           | 3,265.00000  | 3,212,000         | 25.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Call       |           | 19.00000     | 19,000            | 20.10      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Put        |           | 1,283.00000  | 1,230,000         | 20.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Call       |           | 114.00000    | 125,000           | 14.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Put        |           | 378.00000    | 336,000           | 14.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Call       |           | 751.00000    | 801,000           | 14.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Put        |           | 15.00000     | 12,000            | 14.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Call       |           | 1,736.00000  | 1,790,000         | 20.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Put        |           | 0.00000      | 1,000             | 20.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Call       |           | 2,736.00000  | 2,789,000         | 20.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Put        |           | 0.00000      | 0,000             | 20.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 9,214.00000  | 9,161,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 37.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 7,214.00000  | 7,161,000         | 37.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 31.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 5,214.00000  | 5,161,000         | 31.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 1.00000      | 1,000             | 25.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 3,215.00000  | 3,162,000         | 25.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 20.00000     | 21,000            | 19.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1,234.00000  | 1,182,000         | 19.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Call       |           | 126.00000    | 139,000           | 14.66      | 0.00  | 0                | 7,407         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Put        |           | 340.00000    | 300,000           | 14.66      | 0.00  | 0                | 48,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Call       |           | 798.00000    | 849,000           | 15.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Put        |           | 12.00000     | 10,000            | 15.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Call       |           | 1,786.00000  | 1,839,000         | 21.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Put        |           | 0.00000      | 0,000             | 21.10      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Call       |           | 2,786.00000  | 2,839,000         | 20.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 20.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Call       |           | 15.00000     | 16,000            | 20.88      | 0.00  | 0                | 3,185         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,429.00000  | 1,377,000         | 20.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Put        |           | 9,314.00000  | 9,261,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 37.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Put        |           | 7,314.00000  | 7,261,000         | 37.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 31.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,314.00000  | 5,261,000         | 31.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Call       |           | 1.00000      | 1,000             | 25.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Put        |           | 3,315.00000  | 3,262,000         | 25.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Call       |           | 17.00000     | 18,000            | 20.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,331.00000  | 1,279,000         | 20.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Call       |           | 102.00000    | 113,000           | 15.18      | 0.00  | 0                | 33,300        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Put        |           | 416.00000    | 374,000           | 15.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Call       |           | 705.00000    | 755,000           | 14.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Put        |           | 19.00000     | 16,000            | 14.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,686.00000  | 1,740,000         | 20.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Put        |           | 0.00000      | 1,000             | 20.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,686.00000  | 2,739,000         | 20.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Put        |           | 0.00000      | 0,000             | 20.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Call       |           | 23.00000     | 25,000            | 19.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1,137.00000  | 1,086,000         | 19.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,664.00000  | 8,611,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 36.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,664.00000  | 6,611,000         | 36.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 29.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,664.00000  | 4,611,000         | 29.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 2.00000      | 2,000             | 25.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,666.00000  | 2,613,000         | 25.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 51.00000     | 55,000            | 17.00      | 0.00  | 0                | 14,644        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 715.00000    | 666,000           | 17.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Call       |           | 411.00000    | 451,000           | 14.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Put        |           | 75.00000     | 62,000            | 14.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,337.00000  | 1,391,000         | 17.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Put        |           | 1.00000      | 2,000             | 17.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,336.00000  | 2,389,000         | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,336.00000  | 3,389,000         | 20.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 20.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 8,714.00000  | 8,661,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 36.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 6,714.00000  | 6,661,000         | 36.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 29.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 4,714.00000  | 4,661,000         | 29.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 2.00000      | 2,000             | 25.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 2,716.00000  | 2,663,000         | 25.11      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 47.00000     | 50,000            | 17.25      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 761.00000    | 711,000           | 17.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 374.00000    | 412,000           | 14.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 88.00000     | 73,000            | 14.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Call       |           | 1,288.00000  | 1,341,000         | 17.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Put        |           | 2.00000      | 2,000             | 17.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Call       |           | 2,286.00000  | 2,339,000         | 21.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 21.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Call       |           | 3,286.00000  | 3,339,000         | 20.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 20.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Put        |           | 9,114.00000  | 9,061,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 37.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Put        |           | 7,114.00000  | 7,061,000         | 37.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Put        |           | 5,114.00000  | 5,061,000         | 30.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 1.00000      | 1,000             | 25.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 3,115.00000  | 3,062,000         | 25.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Call       |           | 155.00000    | 172,000           | 14.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Put        |           | 269.00000    | 233,000           | 14.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Call       |           | 893.00000    | 945,000           | 15.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Put        |           | 7.00000      | 6,000             | 15.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Call       |           | 1,886.00000  | 1,939,000         | 21.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 21.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Call       |           | 2,886.00000  | 2,939,000         | 20.67      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 20.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Put        |           | 9,164.00000  | 9,111,000         | 39.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 37.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Put        |           | 7,164.00000  | 7,111,000         | 37.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 31.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Put        |           | 5,164.00000  | 5,111,000         | 31.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Call       |           | 1.00000      | 1,000             | 25.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Put        |           | 3,165.00000  | 3,112,000         | 25.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Call       |           | 22.00000     | 23,000            | 19.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1,186.00000  | 1,134,000         | 19.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Call       |           | 140.00000    | 155,000           | 14.40      | 0.00  | 0                | 2,040         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Put        |           | 304.00000    | 266,000           | 14.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Call       |           | 846.00000    | 897,000           | 15.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Put        |           | 10.00000     | 8,000             | 15.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Call       |           | 1,836.00000  | 1,889,000         | 21.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 21.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Call       |           | 2,836.00000  | 2,889,000         | 20.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 20.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Call       |           | 0.00000      | 0,000             | 39.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Put        |           | 7,864.00000  | 7,811,000         | 39.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 33.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Put        |           | 5,864.00000  | 5,811,000         | 33.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 26.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Put        |           | 3,864.00000  | 3,811,000         | 26.64      | 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 | 9.05   | Call       |           | 9.00000      | 9,000             | 23.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Put        |           | 1,873.00000  | 1,820,000         | 23.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Call       |           | 4,136.00000  | 4,189,000         | 20.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Put        |           | 0.00000      | 0,000             | 20.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 1,922.00000  | 1,869,000         | 23.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 8.00000      | 8,000             | 23.47      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Call       |           | 4.00000      | 4,000             | 24.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Put        |           | 2,318.00000  | 2,265,000         | 24.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 8.00000      | 7,000             | 23.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 2,022.00000  | 1,968,000         | 23.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 4.00000      | 4,000             | 24.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 2,368.00000  | 2,315,000         | 24.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Call       |           | 56.00000     | 61,000            | 16.74      | 0.00  | 0                | 2,423         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Put        |           | 670.00000    | 622,000           | 16.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 1,724.00000  | 1,671,000         | 22.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 10.00000     | 10,000            | 22.43      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Put        |           | 497.00000    | 453,000           | 15.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Call       |           | 83.00000     | 92,000            | 15.70      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Put        |           | 1,626.00000  | 1,573,000         | 21.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Call       |           | 12.00000     | 12,000            | 21.92      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Call       |           | 68.00000     | 75,000            | 16.22      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Put        |           | 582.00000    | 536,000           | 16.22      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 1,823.00000  | 1,770,000         | 22.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 9.00000      | 9,000             | 22.95      | 0.00  | 0                | 20,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Put        |           | 456.00000    | 413,000           | 15.44      | 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 | 7.55   | Call       |           | 92.00000     | 102,000           | 15.44      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 123.00000    | 131,000           | 17.33      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 837.00000    | 789,000           | 17.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 116.00000    | 124,000           | 17.54      | 0.00  | 0                | 340           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 880.00000    | 832,000           | 17.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 131.00000    | 139,000           | 17.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 795.00000    | 747,000           | 17.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 1,287.00000  | 1,235,000         | 19.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 73.00000     | 77,000            | 19.39      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 3,225.00000  | 3,170,000         | 25.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 11.00000     | 12,000            | 25.05      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Put        |           | 309.00000    | 278,000           | 14.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Call       |           | 295.00000    | 320,000           | 14.63      | 0.00  | 0                | 33,350        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Put        |           | 1,194.00000  | 1,143,000         | 18.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Call       |           | 80.00000     | 85,000            | 18.98      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Put        |           | 441.00000    | 402,000           | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Call       |           | 227.00000    | 244,000           | 15.27      | 0.00  | 0                | 12,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Put        |           | 477.00000    | 436,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Call       |           | 213.00000    | 228,000           | 15.48      | 0.00  | 0                | 371           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Put        |           | 514.00000    | 472,000           | 15.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Call       |           | 200.00000    | 214,000           | 15.68      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Call       |           | 352.00000    | 373,000           | 14.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Put        |           | 416.00000    | 381,000           | 14.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Call       |           | 335.00000    | 355,000           | 14.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Put        |           | 449.00000    | 413,000           | 14.95      | 0.00  | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Call       |           | 370.00000    | 396,000           | 14.74      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Put        |           | 384.00000    | 354,000           | 14.74      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 789.00000    | 835,000           | 14.21      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 103.00000    | 93,000            | 14.21      | 0.00                 | 0                | 0              |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>534,000.00</b>    | <b>3,000</b>     | <b>426,405</b> |
| <b>Total \$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>79,108,799.70</b> | <b>13,803</b>    | <b>800,739</b> |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Future |        |            | 11.31670  | 11.21700     |                   |            | 7,751,939.50         | 685              | 22,288         |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Future |        |            | 11.46990  | 11.36690     |                   |            | 0.00                 | 0                | 20,349         |
| £ / R                      | On | 13/06/2011 | Foreign Exchange Future |        |            | 11.61740  | 11.51350     |                   |            | 0.00                 | 0                | 1,502          |
| <b>Total £ / R Future</b>  |    |            |                         |        |            |           |              |                   |            | <b>7,751,939.50</b>  | <b>685</b>       | <b>44,139</b>  |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 99.00000     | 116,000           | 14.47      | 0.00                 | 0                | 0              |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 782.00000    | 699,000           | 14.47      | 0.00                 | 0                | 0              |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 740.00000    | 658,000           | 14.32      | 0.00                 | 0                | 0              |
| £ / R                      | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 107.00000    | 125,000           | 14.32      | 0.00                 | 0                | 50             |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Call       |           | 287.00000    | 319,000           | 14.34      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Put        |           | 720.00000    | 649,000           | 14.34      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Call       |           | 274.00000    | 305,000           | 14.46      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Put        |           | 757.00000    | 685,000           | 14.46      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Call       |           | 301.00000    | 335,000           | 14.22      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Put        |           | 684.00000    | 615,000           | 14.22      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Put        |           | 482.00000    | 423,000           | 13.52      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Call       |           | 399.00000    | 443,000           | 13.52      | 0.00                 | 0                | 870            |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Put        |           | 1,330.00000  | 1,243,000         | 16.11      | 0.00                 | 0                | 0              |
| £ / R                      | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Call       |           | 147.00000    | 163,000           | 16.11      | 0.00                 | 0                | 870            |

| 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 | 11.85  | Call       |           | 428.00000    | 467,000           | 14.31      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 765.00000    | 700,000           | 14.31      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 413.00000    | 450,000           | 14.40      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 800.00000    | 733,000           | 14.40      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 444.00000    | 484,000           | 14.22      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 731.00000    | 667,000           | 14.22      | 0.00                | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,790</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>7,751,939.50</b> | <b>685</b>       | <b>45,929</b> |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08460   | 0.08400      |                   |            | 2,538.00            | 30               | 211           |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08590   | 0.08530      |                   |            | 0.00                | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>2,538.00</b>     | <b>30</b>        | <b>211</b>    |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Call       |           | 242.00000    | 262,000           | 19.58      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Put        |           | 442.00000    | 402,000           | 19.58      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Call       |           | 65.00000     | 70,000            | 23.26      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Put        |           | 1,265.00000  | 1,210,000         | 23.26      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Call       |           | 847.00000    | 900,000           | 18.15      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Put        |           | 47.00000     | 40,000            | 18.15      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Call       |           | 408.00000    | 432,000           | 20.08      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Put        |           | 578.00000    | 542,000           | 20.08      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Call       |           | 180.00000    | 190,000           | 22.94      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Put        |           | 1,350.00000  | 1,300,000         | 22.94      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Call       |           | 946.00000    | 994,000           | 17.69      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Put        |           | 116.00000    | 104,000           | 17.69      | 0.00                | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>2,538.00</b>   | <b>30</b>        | <b>211</b>    |
| € / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.48050   | 9.35530      |                   |            | 739,479.00        | 78               | 13,923        |
| € / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.60990   | 9.48160      |                   |            | 0.00              | 0                | 12,144        |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.73420   | 9.60480      |                   |            | 0.00              | 0                | 5,820         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>739,479.00</b> | <b>78</b>        | <b>31,887</b> |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Put        |           | 10,845.00000 | 10,720,000        | 33.28      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Put        |           | 8,845.00000  | 8,720,000         | 33.28      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 30.56      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 6,845.00000  | 6,720,000         | 30.56      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 25.06      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 4,845.00000  | 4,720,000         | 25.06      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 2.00000      | 2,000             | 20.19      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 2,847.00000  | 2,722,000         | 20.19      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Call       |           | 9.00000      | 10,000            | 17.75      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Put        |           | 1,854.00000  | 1,730,000         | 17.75      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 44.00000     | 55,000            | 14.50      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 889.00000    | 775,000           | 14.50      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 310.00000    | 394,000           | 12.37      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 155.00000    | 114,000           | 12.37      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 1,161.00000  | 1,285,000         | 14.32      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 6.00000      | 5,000             | 14.32      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 2.00000      | 2,000             | 19.88      | 0.00              | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 2,697.00000  | 2,572,000         | 19.88      | 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 | 20.25  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Put        |           | 10,895.00000 | 10,770,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Put        |           | 8,895.00000  | 8,770,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 30.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 6,895.00000  | 6,770,000         | 30.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 25.22      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 4,895.00000  | 4,770,000         | 25.22      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 1.00000      | 2,000             | 20.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 2,896.00000  | 2,772,000         | 20.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Call       |           | 8.00000      | 9,000             | 17.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Put        |           | 1,903.00000  | 1,779,000         | 17.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 40.00000     | 50,000            | 14.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 935.00000    | 820,000           | 14.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Call       |           | 280.00000    | 360,000           | 12.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Put        |           | 175.00000    | 130,000           | 12.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 1,112.00000  | 1,235,000         | 14.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 7.00000      | 5,000             | 14.05      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Put        |           | 11,595.00000 | 11,470,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Put        |           | 9,595.00000  | 9,470,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Call       |           | 0.00000      | 0,000             | 32.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Put        |           | 7,595.00000  | 7,470,000         | 32.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Call       |           | 0.00000      | 0,000             | 27.39      | 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 | 14.95  | Put        |           | 5,595.00000  | 5,470,000         | 27.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Call       |           | 1.00000      | 1,000             | 21.75      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Put        |           | 3,596.00000  | 3,471,000         | 21.75      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 2.00000      | 3,000             | 19.67      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 2,597.00000  | 2,473,000         | 19.67      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Call       |           | 12.00000     | 14,000            | 16.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Put        |           | 1,607.00000  | 1,484,000         | 16.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 70.00000     | 90,000            | 13.69      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 665.00000    | 560,000           | 13.69      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Call       |           | 483.00000    | 583,000           | 12.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Put        |           | 78.00000     | 53,000            | 12.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Put        |           | 11,495.00000 | 11,370,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Put        |           | 9,495.00000  | 9,370,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Call       |           | 0.00000      | 0,000             | 31.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Put        |           | 7,495.00000  | 7,370,000         | 31.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Call       |           | 0.00000      | 0,000             | 27.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Put        |           | 5,495.00000  | 5,370,000         | 27.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Call       |           | 1.00000      | 1,000             | 21.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Put        |           | 3,496.00000  | 3,371,000         | 21.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 3.00000      | 3,000             | 19.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 2,498.00000  | 2,373,000         | 19.46      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Call       |           | 14.00000     | 17,000            | 16.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Put        |           | 1,509.00000  | 1,387,000         | 16.61      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 85.00000     | 110,000           | 13.36      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 580.00000    | 480,000           | 13.36      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Call       |           | 562.00000    | 668,000           | 12.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Put        |           | 57.00000     | 38,000            | 12.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Put        |           | 10,645.00000 | 10,520,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Put        |           | 8,645.00000  | 8,520,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 30.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 6,645.00000  | 6,520,000         | 30.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 24.45      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 4,645.00000  | 4,520,000         | 24.45      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 2.00000      | 3,000             | 19.77      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 2,647.00000  | 2,523,000         | 19.77      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Call       |           | 11.00000     | 13,000            | 17.10      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Put        |           | 1,656.00000  | 1,533,000         | 17.10      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 64.00000     | 82,000            | 13.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 709.00000    | 602,000           | 13.85      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 445.00000    | 543,000           | 12.47      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 90.00000     | 63,000            | 12.47      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 1,359.00000  | 1,483,000         | 15.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 4.00000      | 3,000             | 15.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Put        |           | 10,745.00000 | 10,620,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Put        |           | 8,745.00000  | 8,620,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 30.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 6,745.00000  | 6,620,000         | 30.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 24.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 4,745.00000  | 4,620,000         | 24.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 2.00000      | 2,000             | 19.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 2,747.00000  | 2,622,000         | 19.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Call       |           | 10.00000     | 11,000            | 17.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Put        |           | 1,755.00000  | 1,631,000         | 17.43      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 53.00000     | 67,000            | 14.17      | 0.00  | 0                | 375           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 798.00000    | 687,000           | 14.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 374.00000    | 465,000           | 12.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 119.00000    | 85,000            | 12.42      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 1,260.00000  | 1,384,000         | 14.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 5.00000      | 4,000             | 14.86      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Put        |           | 11,045.00000 | 10,920,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Put        |           | 9,045.00000  | 8,920,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 30.97      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 7,045.00000  | 6,920,000         | 30.97      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 25.68      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 5,045.00000  | 4,920,000         | 25.68      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 1.00000      | 1,000             | 20.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 3,046.00000  | 2,921,000         | 20.60      | 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 | 11.40  | Call       |           | 6.00000      | 7,000             | 18.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Put        |           | 2,051.00000  | 1,927,000         | 18.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 30.00000     | 38,000            | 15.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 1,075.00000  | 958,000           | 15.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Call       |           | 205.00000    | 269,000           | 12.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Put        |           | 250.00000    | 189,000           | 12.27      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 966.00000    | 1,088,000         | 13.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 11.00000     | 8,000             | 13.25      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Put        |           | 11,195.00000 | 11,070,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Put        |           | 9,195.00000  | 9,070,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Call       |           | 0.00000      | 0,000             | 31.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Put        |           | 7,195.00000  | 7,070,000         | 31.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 26.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Put        |           | 5,195.00000  | 5,070,000         | 26.15      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Call       |           | 1.00000      | 1,000             | 20.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Put        |           | 3,196.00000  | 3,071,000         | 20.92      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Call       |           | 5.00000      | 6,000             | 18.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Put        |           | 2,200.00000  | 2,076,000         | 18.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Call       |           | 23.00000     | 29,000            | 15.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Put        |           | 1,218.00000  | 1,099,000         | 15.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 154.00000    | 198,000           | 12.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 349.00000    | 268,000           | 12.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 825.00000    | 942,000           | 12.69      | 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 | 8.55   | Put        |           | 20.00000     | 12,000            | 12.69      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Put        |           | 10,495.00000 | 10,370,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Put        |           | 8,495.00000  | 8,370,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 29.82      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 6,495.00000  | 6,370,000         | 29.82      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 4,495.00000  | 4,370,000         | 23.98      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 1,508.00000  | 1,633,000         | 16.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 3.00000      | 3,000             | 16.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Put        |           | 10,545.00000 | 10,420,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Put        |           | 8,545.00000  | 8,420,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 29.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 6,545.00000  | 6,420,000         | 29.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 24.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 4,545.00000  | 4,420,000         | 24.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 3.00000      | 3,000             | 19.56      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 2,548.00000  | 2,423,000         | 19.56      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Call       |           | 13.00000     | 16,000            | 16.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Put        |           | 1,558.00000  | 1,436,000         | 16.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 77.00000     | 100,000           | 13.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 622.00000    | 520,000           | 13.52      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 522.00000    | 625,000           | 12.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 67.00000     | 45,000            | 12.52      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 1,458.00000  | 1,583,000         | 15.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 3.00000      | 3,000             | 15.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Put        |           | 10,595.00000 | 10,470,000        | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Put        |           | 8,595.00000  | 8,470,000         | 33.28      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 30.03      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 6,595.00000  | 6,470,000         | 30.03      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 24.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 4,595.00000  | 4,470,000         | 24.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 1,409.00000  | 1,533,000         | 15.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 4.00000      | 3,000             | 15.66      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 981.00000    | 866,000           | 14.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 36.00000     | 46,000            | 14.83      | 0.00  | 0                | 60            |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Call       |           | 139.00000    | 180,000           | 12.55      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Put        |           | 384.00000    | 300,000           | 12.55      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Call       |           | 252.00000    | 328,000           | 12.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Put        |           | 197.00000    | 148,000           | 12.32      | 0.00  | 0                | 1,125         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Call       |           | 236.00000    | 278,000           | 13.48      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Put        |           | 554.00000    | 468,000           | 13.48      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Call       |           | 223.00000    | 263,000           | 13.64      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Put        |           | 591.00000    | 503,000           | 13.64      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Call       |           | 250.00000    | 295,000           | 13.33      | 0.00  | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Put        |           | 518.00000    | 435,000           | 13.33      | 0.00                | 0                | 0             |
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Put        |           | 352.00000    | 291,000           | 12.85      | 0.00                | 0                | 0             |
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Call       |           | 334.00000    | 401,000           | 12.85      | 0.00                | 0                | 10,429        |
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Put        |           | 1,042.00000  | 934,000           | 15.34      | 0.00                | 0                | 0             |
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Call       |           | 124.00000    | 144,000           | 15.34      | 0.00                | 0                | 14,937        |
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 1,130.00000  | 1,020,000         | 15.65      | 0.00                | 0                | 0             |
| € / R                        | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 112.00000    | 130,000           | 15.65      | 0.00                | 0                | 4,508         |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 363.00000    | 413,000           | 13.28      | 0.00                | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 558.00000    | 479,000           | 13.28      | 0.00                | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 348.00000    | 395,000           | 13.41      | 0.00                | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 593.00000    | 511,000           | 13.41      | 0.00                | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 380.00000    | 431,000           | 13.14      | 0.00                | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 525.00000    | 447,000           | 13.14      | 0.00                | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>32,934</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>739,479.00</b>   | <b>78</b>        | <b>64,821</b> |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.72540   | 6.68820      |                   |            | 3,369,425.40        | 501              | 15,096        |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.74370   | 6.70460      |                   |            | 269,748.00          | 40               | 636           |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 6.75730   | 6.71800      |                   |            | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>3,639,173.40</b> | <b>541</b>       | <b>15,732</b> |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 70.00000     | 80,000            | 11.34      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 282.00000    | 255,000           | 11.34      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 321.00000    | 292,000           | 11.51      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 59.00000     | 67,000            | 11.51      | 0.00                | 0                | 200           |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.70   | Call       |           | 219.00000    | 242,000           | 11.66      | 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        |           | 214.00000    | 198,000           | 11.66      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.75   | Call       |           | 200.00000    | 216,000           | 11.62      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.75   | Put        |           | 245.00000    | 222,000           | 11.62      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.65   | Call       |           | 246.00000    | 269,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.65   | Put        |           | 191.00000    | 175,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 309.00000    | 333,000           | 11.99      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 241.00000    | 226,000           | 11.99      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 283.00000    | 305,000           | 11.95      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 265.00000    | 248,000           | 11.95      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Call       |           | 337.00000    | 361,000           | 12.03      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Put        |           | 219.00000    | 204,000           | 12.03      | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>200</b>    |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>3,639,173.40</b> | <b>541</b>       | <b>15,932</b> |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Future |        |            | 7.03730   | 6.99140      |                   |            | 0.00                | 0                | 858           |
| CAD/ R                       | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.11930   | 7.07170      |                   |            | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>858</b>    |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Call       |           | 22.00000     | 25,000            | 14.34      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Put        |           | 731.00000    | 688,000           | 14.34      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Option | 7.75   | Call       |           | 19.00000     | 21,000            | 14.53      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Option | 7.75   | Put        |           | 778.00000    | 734,000           | 14.53      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Option | 7.65   | Call       |           | 25.00000     | 28,000            | 14.15      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/12/2010 | Foreign Exchange Option | 7.65   | Put        |           | 684.00000    | 641,000           | 14.15      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/03/2011 | Foreign Exchange Option | 7.05   | Call       |           | 214.00000    | 241,000           | 10.34      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 14/03/2011 | Foreign Exchange Option | 7.05   | Put        |           | 192.00000    | 172,000           | 10.34      | 0.00                | 0                | 0             |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.10   | Call       |           | 193.00000    | 213,000           | 10.23      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.10   | Put        |           | 221.00000    | 194,000           | 10.23      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.00   | Call       |           | 242.00000    | 271,000           | 10.44      |  | 0.00        | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.00   | Put        |           | 170.00000    | 152,000           | 10.44      |  | 0.00        | 0                | 0             |
| <b>Total CAD/ R Option</b>                    |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>                           |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>858</b>    |
| CHF / R On 13/12/2010 Foreign Exchange Future |        |            | 7.14990   | 7.18010      |                   |            |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Future |        |            | 7.25850   | 7.28680      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CHF / R Future</b>                   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Call       |           | 284.00000    | 262,000           | 14.97      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Put        |           | 154.00000    | 162,000           | 14.97      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Call       |           | 255.00000    | 234,000           | 14.90      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Put        |           | 175.00000    | 184,000           | 14.90      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Call       |           | 315.00000    | 292,000           | 15.05      |  | 0.00        | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Put        |           | 135.00000    | 142,000           | 15.05      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25   | Call       |           | 335.00000    | 317,000           | 15.46      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25   | Put        |           | 298.00000    | 309,000           | 15.46      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30   | Call       |           | 311.00000    | 298,000           | 15.65      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30   | Put        |           | 324.00000    | 340,000           | 15.65      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20   | Call       |           | 359.00000    | 341,000           | 15.41      |  | 0.00        | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20   | Put        |           | 272.00000    | 283,000           | 15.41      |  | 0.00        | 0                | 0             |
| <b>Total CHF / R Option</b>                   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>                          |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details     | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| <b>Total Futures</b> |        |            |           |              |                   |            | <b>90,707,929.60</b> | <b>12,137</b>    | <b>467,161</b> |
| <b>Total Options</b> |        |            |           |              |                   |            | <b>534,000.00</b>    | <b>3,000</b>     | <b>461,329</b> |
| <b>Grand Total:</b>  |        |            |           |              |                   |            | <b>91,241,929.60</b> | <b>15,137</b>    | <b>928,490</b> |