



# Currency Derivatives Daily MTM Report

Daily summary for: 10/12/2010

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.85630   | 6.88490      |                   |            | 876,125,439.20          | 127,784          | 131,394        |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.94520   | 6.97440      |                   |            | 553,560,220.80          | 79,704           | 233,894        |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.03350   | 7.06350      |                   |            | 37,446,354.00           | 5,324            | 25,571         |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.12720   | 7.15760      |                   |            | 17,818,000.00           | 2,500            | 9,430          |
| \$ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.21850   | 7.25040      |                   |            | 115,496.00              | 16               | 16             |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>1,485,065,510.00</b> | <b>215,328</b>   | <b>400,305</b> |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 9,065.00000  | 9,094,000         | 45.50      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 45.52      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 7,065.00000  | 7,094,000         | 45.52      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 5,065.00000  | 5,094,000         | 45.57      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 0.00000      | 0,000             | 41.94      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 3,065.00000  | 3,094,000         | 41.94      | 0.00                    | 0                | 0              |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 0.00000      | 0,000             | 26.01      | 0.00                    | 0                | 1,000          |
| \$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 1,065.00000  | 1,094,000         | 26.01      | 0.00                    | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 16.00000     | 5,000             | 13.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 81.00000     | 99,000            | 13.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Call       |           | 935.00000    | 906,000           | 11.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.95   | Put        |           | 0.00000      | 0,000             | 11.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Call       |           | 1,935.00000  | 1,906,000         | 12.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.95   | Put        |           | 0.00000      | 0,000             | 12.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Call       |           | 2,935.00000  | 2,906,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.95   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 0.00000      | 0,000             | 33.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 1,665.00000  | 1,694,000         | 33.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 9,115.00000  | 9,144,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 7,115.00000  | 7,144,000         | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 5,115.00000  | 5,144,000         | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 0.00000      | 0,000             | 42.14      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 3,115.00000  | 3,144,000         | 42.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 7.00000      | 2,000             | 13.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 122.00000    | 146,000           | 13.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Call       |           | 885.00000    | 856,000           | 11.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.00   | Put        |           | 0.00000      | 0,000             | 11.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Call       |           | 1,885.00000  | 1,856,000         | 12.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.00   | Put        |           | 0.00000      | 0,000             | 12.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Call       |           | 2,885.00000  | 2,856,000         | 12.73      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.00   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.05  | Put        |           | 9,165.00000  | 9,194,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Call       |           | 0.00000      | 0,000             | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.05  | Put        |           | 7,165.00000  | 7,194,000         | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 5,165.00000  | 5,194,000         | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Call       |           | 0.00000      | 0,000             | 42.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.05  | Put        |           | 3,165.00000  | 3,194,000         | 42.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Call       |           | 0.00000      | 0,000             | 27.28      | 0.00  | 0                | 16,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.05   | Put        |           | 1,165.00000  | 1,194,000         | 27.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 3.00000      | 1,000             | 14.57      | 0.00  | 0                | 7,034         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 168.00000    | 195,000           | 14.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Call       |           | 835.00000    | 806,000           | 11.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.05   | Put        |           | 0.00000      | 0,000             | 11.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Call       |           | 1,835.00000  | 1,806,000         | 12.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.05   | Put        |           | 0.00000      | 0,000             | 12.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Call       |           | 2,835.00000  | 2,806,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.05   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 9,215.00000  | 9,244,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 7,215.00000  | 7,244,000         | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 5,215.00000  | 5,244,000         | 45.57      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 0.00000      | 0,000             | 42.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 3,215.00000  | 3,244,000         | 42.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 0.00000      | 0,000             | 27.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 1,215.00000  | 1,244,000         | 27.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Call       |           | 1.00000      | 0,000             | 15.20      | 0.00  | 0                | 250           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.10   | Put        |           | 216.00000    | 244,000           | 15.20      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Call       |           | 785.00000    | 756,000           | 11.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.10   | Put        |           | 0.00000      | 0,000             | 11.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Call       |           | 1,785.00000  | 1,756,000         | 12.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.10   | Put        |           | 0.00000      | 0,000             | 12.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Call       |           | 2,785.00000  | 2,756,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.10   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 0.00000      | 0,000             | 26.65      | 0.00  | 0                | 27,690        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 1,115.00000  | 1,144,000         | 26.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.15  | Put        |           | 9,265.00000  | 9,294,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.15  | Put        |           | 7,265.00000  | 7,294,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.15  | Put        |           | 5,265.00000  | 5,294,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Call       |           | 0.00000      | 0,000             | 42.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.15  | Put        |           | 3,265.00000  | 3,294,000         | 42.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Call       |           | 0.00000      | 0,000             | 28.56      | 0.00  | 0                | 4,400         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.15   | Put        |           | 1,265.00000  | 1,294,000         | 28.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Call       |           | 1.00000      | 0,000             | 15.84      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.15   | Put        |           | 266.00000    | 294,000           | 15.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Call       |           | 735.00000    | 706,000           | 11.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.15   | Put        |           | 0.00000      | 0,000             | 11.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Call       |           | 1,735.00000  | 1,706,000         | 12.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.15   | Put        |           | 0.00000      | 0,000             | 12.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Call       |           | 2,735.00000  | 2,706,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.15   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 9,315.00000  | 9,344,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 7,315.00000  | 7,344,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 5,315.00000  | 5,344,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 0.00000      | 0,000             | 42.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 3,315.00000  | 3,344,000         | 42.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 0.00000      | 0,000             | 29.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 1,315.00000  | 1,344,000         | 29.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Call       |           | 0.00000      | 0,000             | 16.48      | 0.00  | 0                | 65,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.20   | Put        |           | 315.00000    | 344,000           | 16.48      | 0.00  | 0                | 3,500         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Call       |           | 685.00000    | 656,000           | 11.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.20   | Put        |           | 0.00000      | 0,000             | 11.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Call       |           | 1,685.00000  | 1,656,000         | 12.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.20   | Put        |           | 0.00000      | 0,000             | 12.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Call       |           | 2,685.00000  | 2,656,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.20   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 9,365.00000  | 9,394,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 7,365.00000  | 7,394,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 5,365.00000  | 5,394,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 0.00000      | 0,000             | 43.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Put        |           | 3,365.00000  | 3,394,000         | 43.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 0.00000      | 0,000             | 29.83      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 1,365.00000  | 1,394,000         | 29.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Call       |           | 0.00000      | 0,000             | 17.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.25   | Put        |           | 365.00000    | 394,000           | 17.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Call       |           | 635.00000    | 606,000           | 11.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.25   | Put        |           | 0.00000      | 0,000             | 11.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Call       |           | 1,635.00000  | 1,606,000         | 12.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.25   | Put        |           | 0.00000      | 0,000             | 12.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Call       |           | 2,635.00000  | 2,606,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.25   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.45  | Put        |           | 9,565.00000  | 9,594,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.45  | Put        |           | 7,565.00000  | 7,594,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.45  | Put        |           | 5,565.00000  | 5,594,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Call       |           | 0.00000      | 0,000             | 43.97      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.45  | Put        |           | 3,565.00000  | 3,594,000         | 43.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Call       |           | 0.00000      | 0,000             | 32.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.45   | Put        |           | 1,565.00000  | 1,594,000         | 32.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Call       |           | 0.00000      | 0,000             | 19.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.45   | Put        |           | 565.00000    | 594,000           | 19.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Call       |           | 435.00000    | 406,000           | 11.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.45   | Put        |           | 0.00000      | 0,000             | 11.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Call       |           | 1,435.00000  | 1,406,000         | 11.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.45   | Put        |           | 0.00000      | 0,000             | 11.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Call       |           | 2,435.00000  | 2,406,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.45   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 9,515.00000  | 9,544,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 7,515.00000  | 7,544,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 5,515.00000  | 5,544,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 0.00000      | 0,000             | 43.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 3,515.00000  | 3,544,000         | 43.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 0.00000      | 0,000             | 31.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 1,515.00000  | 1,544,000         | 31.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Call       |           | 0.00000      | 0,000             | 19.02      | 0.00  | 0                | 13,307        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.40   | Put        |           | 515.00000    | 544,000           | 19.02      | 0.00  | 0                | 48,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Call       |           | 485.00000    | 456,000           | 11.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.40   | Put        |           | 0.00000      | 0,000             | 11.66      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Call       |           | 1,485.00000  | 1,456,000         | 11.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.40   | Put        |           | 0.00000      | 0,000             | 11.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Call       |           | 2,485.00000  | 2,456,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.40   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Call       |           | 0.00000      | 0,000             | 34.28      | 0.00  | 0                | 3,185         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.60   | Put        |           | 1,715.00000  | 1,744,000         | 34.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.50  | Put        |           | 9,615.00000  | 9,644,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.50  | Put        |           | 7,615.00000  | 7,644,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.50  | Put        |           | 5,615.00000  | 5,644,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 44.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.50  | Put        |           | 3,615.00000  | 3,644,000         | 44.17      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Call       |           | 0.00000      | 0,000             | 33.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.50   | Put        |           | 1,615.00000  | 1,644,000         | 33.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Call       |           | 0.00000      | 0,000             | 20.29      | 0.00  | 0                | 33,300        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.50   | Put        |           | 615.00000    | 644,000           | 20.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Call       |           | 385.00000    | 356,000           | 11.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.50   | Put        |           | 0.00000      | 0,000             | 11.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Call       |           | 1,385.00000  | 1,356,000         | 11.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.50   | Put        |           | 0.00000      | 0,000             | 11.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Call       |           | 2,385.00000  | 2,356,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.50   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Call       |           | 0.00000      | 0,000             | 30.46      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.30   | Put        |           | 1,415.00000  | 1,444,000         | 30.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 8,965.00000  | 8,994,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 6,965.00000  | 6,994,000         | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 4,965.00000  | 4,994,000         | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 0.00000      | 0,000             | 41.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 2,965.00000  | 2,994,000         | 41.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 0.00000      | 0,000             | 24.74      | 0.00  | 0                | 14,644        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 965.00000    | 994,000           | 24.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Call       |           | 60.00000     | 33,000            | 12.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.85   | Put        |           | 25.00000     | 27,000            | 12.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Call       |           | 1,035.00000  | 1,006,000         | 11.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.85   | Put        |           | 0.00000      | 0,000             | 11.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Call       |           | 2,035.00000  | 2,006,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.85   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Call       |           | 3,035.00000  | 3,006,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.85   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 9,015.00000  | 9,044,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 7,015.00000  | 7,044,000         | 45.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 5,015.00000  | 5,044,000         | 45.57      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 0.00000      | 0,000             | 41.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 3,015.00000  | 3,044,000         | 41.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 0.00000      | 0,000             | 25.38      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 1,015.00000  | 1,044,000         | 25.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 31.00000     | 14,000            | 12.66      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Put        |           | 46.00000     | 58,000            | 12.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Call       |           | 985.00000    | 956,000           | 11.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.90   | Put        |           | 0.00000      | 0,000             | 11.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Call       |           | 1,985.00000  | 1,956,000         | 12.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.90   | Put        |           | 0.00000      | 0,000             | 12.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Call       |           | 2,985.00000  | 2,956,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.90   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.30  | Put        |           | 9,415.00000  | 9,444,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.30  | Put        |           | 7,415.00000  | 7,444,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.30  | Put        |           | 5,415.00000  | 5,444,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 0.00000      | 0,000             | 43.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 3,415.00000  | 3,444,000         | 43.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Call       |           | 0.00000      | 0,000             | 17.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.30   | Put        |           | 415.00000    | 444,000           | 17.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Call       |           | 585.00000    | 556,000           | 11.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.30   | Put        |           | 0.00000      | 0,000             | 11.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Call       |           | 1,585.00000  | 1,556,000         | 12.04      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.30   | Put        |           | 0.00000      | 0,000             | 12.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Call       |           | 2,585.00000  | 2,556,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.30   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 16.35  | Put        |           | 9,465.00000  | 9,494,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Call       |           | 0.00000      | 0,000             | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 14.35  | Put        |           | 7,465.00000  | 7,494,000         | 45.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Call       |           | 0.00000      | 0,000             | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 12.35  | Put        |           | 5,465.00000  | 5,494,000         | 45.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Call       |           | 0.00000      | 0,000             | 43.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 10.35  | Put        |           | 3,465.00000  | 3,494,000         | 43.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Call       |           | 0.00000      | 0,000             | 31.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.35   | Put        |           | 1,465.00000  | 1,494,000         | 31.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Call       |           | 0.00000      | 0,000             | 18.38      | 0.00  | 0                | 2,040         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.35   | Put        |           | 465.00000    | 494,000           | 18.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Call       |           | 535.00000    | 506,000           | 11.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 6.35   | Put        |           | 0.00000      | 0,000             | 11.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Call       |           | 1,535.00000  | 1,506,000         | 11.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 5.35   | Put        |           | 0.00000      | 0,000             | 11.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Call       |           | 2,535.00000  | 2,506,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 4.35   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 15.05  | Put        |           | 8,165.00000  | 8,194,000         | 45.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Call       |           | 0.00000      | 0,000             | 45.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 13.05  | Put        |           | 6,165.00000  | 6,194,000         | 45.54      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Call       |           | 0.00000      | 0,000             | 45.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 11.05  | Put        |           | 4,165.00000  | 4,194,000         | 45.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Call       |           | 0.00000      | 0,000             | 38.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.05   | Put        |           | 2,165.00000  | 2,194,000         | 38.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Call       |           | 3,835.00000  | 3,806,000         | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 3.05   | Put        |           | 0.00000      | 0,000             | 12.73      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 2,215.00000  | 2,244,000         | 38.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 0.00000      | 0,000             | 38.48      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Call       |           | 0.00000      | 0,000             | 40.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.50   | Put        |           | 2,615.00000  | 2,644,000         | 40.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 0.00000      | 0,000             | 38.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 2,315.00000  | 2,344,000         | 38.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 0.00000      | 0,000             | 40.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 2,665.00000  | 2,694,000         | 40.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Call       |           | 0.00000      | 0,000             | 24.11      | 0.00  | 0                | 2,423         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.80   | Put        |           | 915.00000    | 944,000           | 24.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 2,015.00000  | 2,044,000         | 37.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 0.00000      | 0,000             | 37.66      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Put        |           | 715.00000    | 744,000           | 21.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.60   | Call       |           | 0.00000      | 0,000             | 21.56      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Put        |           | 1,915.00000  | 1,944,000         | 36.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 8.80   | Call       |           | 0.00000      | 0,000             | 36.82      | 0.00  | 0                | 15,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Call       |           | 0.00000      | 0,000             | 22.83      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.70   | Put        |           | 815.00000    | 844,000           | 22.83      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 2,115.00000  | 2,144,000         | 38.07      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 0.00000      | 0,000             | 38.07      | 0.00  | 0                | 20,000        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Put        |           | 665.00000    | 694,000           | 20.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Option | 7.55   | Call       |           | 0.00000      | 0,000             | 20.93      | 0.00  | 0                | 6,534         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 26.00000     | 26,000            | 19.61      | 0.00  | 0                | 29,607        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,052.00000  | 1,081,000         | 19.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 23.00000     | 24,000            | 19.86      | 0.00  | 0                | 340           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,099.00000  | 1,129,000         | 19.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 28.00000     | 28,000            | 19.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 1,004.00000  | 1,033,000         | 19.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 1,537.00000  | 1,567,000         | 22.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 11.00000     | 12,000            | 22.07      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 3,526.00000  | 3,555,000         | 26.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 26.34      | 0.00  | 0                | 30,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Put        |           | 429.00000    | 452,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Call       |           | 103.00000    | 97,000            | 16.16      | 0.00  | 0                | 29,607        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Put        |           | 1,439.00000  | 1,469,000         | 21.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Call       |           | 13.00000     | 14,000            | 21.58      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Put        |           | 594.00000    | 620,000           | 17.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Call       |           | 68.00000     | 65,000            | 17.15      | 0.00  | 0                | 12,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Put        |           | 637.00000    | 664,000           | 17.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Call       |           | 61.00000     | 59,000            | 17.40      | 0.00  | 0                | 871           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Put        |           | 682.00000    | 709,000           | 17.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Call       |           | 56.00000     | 54,000            | 17.64      | 0.00  | 0                | 3,071         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Put        |           | 391.00000    | 413,000           | 15.92      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Call       |           | 115.00000    | 108,000           | 15.92      | 0.00  | 0                | 7,500         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Put        |           | 284.00000    | 302,000           | 15.18      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Call       |           | 158.00000    | 147,000           | 15.18      | 0.00  | 0                | 4,780         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.40   | Put        |           | 510.00000    | 534,000           | 16.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.40   | Call       |           | 84.00000     | 79,000            | 16.66      | 0.00  | 0                | 65            |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.15   | Put        |           | 318.00000    | 338,000           | 15.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.15   | Call       |           | 142.00000    | 133,000           | 15.43      | 0.00  | 0                | 500           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.35   | Put        |           | 469.00000    | 493,000           | 16.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.35   | Call       |           | 93.00000     | 88,000            | 16.41      | 0.00  | 0                | 400           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.20   | Call       |           | 128.00000    | 120,000           | 15.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.20   | Put        |           | 354.00000    | 375,000           | 15.67      | 0.00  | 0                | 2,571         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Call       |           | 178.00000    | 169,000           | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Put        |           | 565.00000    | 586,000           | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Call       |           | 167.00000    | 159,000           | 16.62      | 0.00  | 0                | 300           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Put        |           | 604.00000    | 626,000           | 16.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Call       |           | 190.00000    | 181,000           | 16.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Put        |           | 527.00000    | 548,000           | 16.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 507.00000    | 486,000           | 14.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 144.00000    | 153,000           | 14.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Call       |           | 154.00000    | 150,000           | 17.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,046.00000  | 1,073,000         | 17.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Call       |           | 148.00000    | 144,000           | 18.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Put        |           | 1,090.00000  | 1,117,000         | 18.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Call       |           | 162.00000    | 157,000           | 17.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,004.00000  | 1,030,000         | 17.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 412.00000    | 399,000           | 15.71      | 0.00  | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 512.00000    | 531,000           | 15.71      | 0.00                    | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 395.00000    | 382,000           | 15.86      | 0.00                    | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 545.00000    | 564,000           | 15.86      | 0.00                    | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 430.00000    | 416,000           | 15.56      | 0.00                    | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 480.00000    | 498,000           | 15.56      | 0.00                    | 0                | 0              |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>555,319</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |              |                   |            | <b>1,485,065,510.00</b> | <b>215,328</b>   | <b>955,624</b> |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.85630   | 6.88490      |                   |            | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.94520   | 6.97440      |                   |            | 486,164.00              | 70               | 125            |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |              |                   |            | <b>486,164.00</b>       | <b>70</b>        | <b>125</b>     |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Call       |           | 748.00000    | 184,000           | 13.93      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Option | 7.00   | Put        |           | 12,258.00000 | 14,554,000        | 13.93      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Call       |           | 338.00000    | 58,000            | 14.57      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Option | 7.05   | Put        |           | 16,848.00000 | 19,428,000        | 14.57      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Call       |           | 1,576.00000  | 542,000           | 13.30      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 13/12/2010 | Foreign Exchange Option | 6.95   | Put        |           | 8,086.00000  | 9,912,000         | 13.30      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.00   | Call       |           | 19,435.00000 | 18,103,000        | 14.69      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.00   | Put        |           | 21,995.00000 | 23,583,000        | 14.69      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.05   | Call       |           | 17,516.00000 | 16,322,000        | 14.93      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.05   | Put        |           | 25,076.00000 | 26,802,000        | 14.93      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 6.95   | Call       |           | 21,545.00000 | 20,069,000        | 14.44      | 0.00                    | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 6.95   | Put        |           | 19,105.00000 | 20,549,000        | 14.44      | 0.00                    | 0                | 0              |
| <b>Total \$ / R MAXI Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total \$ / R MAXI</b>        |    |            |                         |        |            |           |              |                   |            | <b>486,164.00</b>       | <b>70</b>        | <b>125</b>     |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 13/12/2010 |        |            | 10.82290  | 10.87670     |                   |            | 25,184,888.30        | 2,327            | 11,624        |
| £ / R                     | On | 14/03/2011 |        |            | 10.95590  | 11.01100     |                   |            | 24,837,025.30        | 2,267            | 33,547        |
| £ / R                     | On | 13/06/2011 |        |            | 11.08550  | 11.14180     |                   |            | 665,130.00           | 60               | 1,889         |
| £ / R                     | On | 19/09/2011 |        |            | 11.22060  | 11.27840     |                   |            | 0.00                 | 0                | 2,355         |
| £ / R                     | On | 19/12/2011 |        |            | 11.35160  | 11.41210     |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b> |    |            |        |            |           |              |                   |            | <b>50,687,043.60</b> | <b>4,654</b>     | <b>49,415</b> |
| £ / R                     | On | 13/12/2010 |        | 11.90      | Call      | 0.00000      | 0,000             | 22.48      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/12/2010 |        | 11.90      | Put       | 1,023.00000  | 1,077,000         | 22.48      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/12/2010 |        | 11.85      | Put       | 973.00000    | 1,027,000         | 21.93      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/12/2010 |        | 11.85      | Call      | 0.00000      | 0,000             | 21.93      | 0.00                 | 0                | 50            |
| £ / R                     | On | 14/03/2011 |        | 11.80      | Call      | 89.00000     | 80,000            | 15.29      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.80      | Put       | 878.00000    | 924,000           | 15.29      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.85      | Call      | 83.00000     | 74,000            | 15.41      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.85      | Put       | 922.00000    | 968,000           | 15.41      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.75      | Call      | 97.00000     | 86,000            | 15.17      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.75      | Put       | 836.00000    | 880,000           | 15.17      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.45      | Put       | 593.00000    | 632,000           | 14.46      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 11.45      | Call      | 154.00000    | 138,000           | 14.46      | 0.00                 | 0                | 870           |
| £ / R                     | On | 14/03/2011 |        | 12.55      | Put       | 1,568.00000  | 1,619,000         | 17.06      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 12.55      | Call      | 29.00000     | 25,000            | 17.06      | 0.00                 | 0                | 870           |
| £ / R                     | On | 14/03/2011 |        | 12.00      | Put       | 1,055.00000  | 1,102,000         | 15.76      | 0.00                 | 0                | 0             |
| £ / R                     | On | 14/03/2011 |        | 12.00      | Call      | 66.00000     | 58,000            | 15.76      | 0.00                 | 0                | 150           |
| £ / R                     | On | 13/06/2011 |        | 11.85      | Call      | 223.00000    | 210,000           | 15.44      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 |        | 11.85      | Put       | 931.00000    | 975,000           | 15.44      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 |        | 11.90      | Call      | 213.00000    | 200,000           | 15.55      | 0.00                 | 0                | 0             |



| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 971.00000    | 1,015,000         | 15.55      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 234.00000    | 220,000           | 15.34      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 892.00000    | 935,000           | 15.34      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 473.00000    | 450,000           | 14.53      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 695.00000    | 729,000           | 14.53      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Call       |           | 456.00000    | 434,000           | 14.61      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 728.00000    | 763,000           | 14.61      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 491.00000    | 467,000           | 14.44      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 663.00000    | 696,000           | 14.44      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 570.00000    | 551,000           | 14.87      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 808.00000    | 849,000           | 14.87      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 553.00000    | 535,000           | 14.95      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 841.00000    | 883,000           | 14.95      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 587.00000    | 568,000           | 14.79      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 775.00000    | 816,000           | 14.79      | 0.00                 | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,940</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>50,687,043.60</b> | <b>4,654</b>     | <b>51,355</b> |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08170   | 0.08210      |                   |            | 0.00                 | 0                | 948           |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08280   | 0.08330      |                   |            | 0.00                 | 0                | 801           |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,749</b>  |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Call       |           | 2.00000      | 1,000             | 23.73      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.09   | Put        |           | 392.00000    | 431,000           | 23.73      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Call       |           | 0.00000      | 0,000             | 36.02      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.10   | Put        |           | 1,390.00000  | 1,430,000         | 36.02      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Call       |           | 610.00000    | 570,000           | 18.35      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/12/2010 | Foreign Exchange Option | 0.08   | Put        |           | 0.00000      | 0,000             | 18.35      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Call       |           | 196.00000    | 179,000           | 20.35      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Put        |           | 566.00000    | 599,000           | 20.35      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Call       |           | 53.00000     | 48,000            | 23.73      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Put        |           | 1,423.00000  | 1,468,000         | 23.73      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Call       |           | 702.00000    | 660,000           | 17.31      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Put        |           | 72.00000     | 80,000            | 17.31      | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,749</b>  |
| € / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.05510   | 9.11210      |                   |            | 37,171,185.50        | 4,105            | 3,624         |
| € / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.16840   | 9.22610      |                   |            | 37,792,144.80        | 4,122            | 18,866        |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.27830   | 9.33710      |                   |            | 0.00                 | 0                | 5,820         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.39410   | 9.45330      |                   |            | 0.00                 | 0                | 2,300         |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 9.50810   | 9.56950      |                   |            | 0.00                 | 0                | 0             |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>74,963,330.30</b> | <b>8,227</b>     | <b>30,610</b> |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 20.20  | Put        |           | 11,088.00000 | 11,145,000        | 40.54      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 18.20  | Put        |           | 9,088.00000  | 9,145,000         | 40.54      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Call       |           | 0.00000      | 0,000             | 40.57      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 16.20  | Put        |           | 7,088.00000  | 7,145,000         | 40.57      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Call       |           | 0.00000      | 0,000             | 40.63      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/12/2010 | Foreign Exchange Option | 14.20  | Put        |           | 5,088.00000  | 5,145,000         | 40.63      | 0.00                 | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Call       |           | 0.00000      | 0,000             | 38.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.20  | Put        |           | 3,088.00000  | 3,145,000         | 38.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Call       |           | 0.00000      | 0,000             | 35.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.20  | Put        |           | 2,088.00000  | 2,145,000         | 35.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Call       |           | 0.00000      | 0,000             | 24.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.20  | Put        |           | 1,088.00000  | 1,145,000         | 24.32      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Call       |           | 14.00000     | 3,000             | 11.50      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.20   | Put        |           | 102.00000    | 148,000           | 11.50      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Call       |           | 912.00000    | 855,000           | 14.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.20   | Put        |           | 0.00000      | 0,000             | 14.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Call       |           | 0.00000      | 0,000             | 37.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.05  | Put        |           | 2,938.00000  | 2,995,000         | 37.94      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.25  | Put        |           | 11,138.00000 | 11,195,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.25  | Put        |           | 9,138.00000  | 9,195,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Call       |           | 0.00000      | 0,000             | 40.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.25  | Put        |           | 7,138.00000  | 7,195,000         | 40.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Call       |           | 0.00000      | 0,000             | 40.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.25  | Put        |           | 5,138.00000  | 5,195,000         | 40.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Call       |           | 0.00000      | 0,000             | 38.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.25  | Put        |           | 3,138.00000  | 3,195,000         | 38.49      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Call       |           | 0.00000      | 0,000             | 35.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.25  | Put        |           | 2,138.00000  | 2,195,000         | 35.76      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.25  | Call       |           | 0.00000      | 0,000             | 24.96      | 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 | 10.25  | Put        |           | 1,138.00000  | 1,195,000         | 24.96      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Call       |           | 7.00000      | 1,000             | 12.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.25   | Put        |           | 145.00000    | 196,000           | 12.14      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Call       |           | 862.00000    | 805,000           | 14.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.25   | Put        |           | 0.00000      | 0,000             | 14.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.95  | Put        |           | 11,838.00000 | 11,895,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.95  | Put        |           | 9,838.00000  | 9,895,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Call       |           | 0.00000      | 0,000             | 40.55      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.95  | Put        |           | 7,838.00000  | 7,895,000         | 40.55      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Call       |           | 0.00000      | 0,000             | 40.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.95  | Put        |           | 5,838.00000  | 5,895,000         | 40.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Call       |           | 0.00000      | 0,000             | 40.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.95  | Put        |           | 3,838.00000  | 3,895,000         | 40.40      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Call       |           | 0.00000      | 0,000             | 37.67      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.95  | Put        |           | 2,838.00000  | 2,895,000         | 37.67      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Call       |           | 0.00000      | 0,000             | 33.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.95  | Put        |           | 1,838.00000  | 1,895,000         | 33.93      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Call       |           | 0.00000      | 0,000             | 21.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.95   | Put        |           | 838.00000    | 895,000           | 21.11      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Call       |           | 166.00000    | 109,000           | 10.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.95   | Put        |           | 4.00000      | 4,000             | 10.20      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.85  | Put        |           | 11,738.00000 | 11,795,000        | 40.54      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.85  | Put        |           | 9,738.00000  | 9,795,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Call       |           | 0.00000      | 0,000             | 40.55      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.85  | Put        |           | 7,738.00000  | 7,795,000         | 40.55      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Call       |           | 0.00000      | 0,000             | 40.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.85  | Put        |           | 5,738.00000  | 5,795,000         | 40.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Call       |           | 0.00000      | 0,000             | 40.12      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.85  | Put        |           | 3,738.00000  | 3,795,000         | 40.12      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Call       |           | 0.00000      | 0,000             | 37.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.85  | Put        |           | 2,738.00000  | 2,795,000         | 37.39      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Call       |           | 0.00000      | 0,000             | 32.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.85  | Put        |           | 1,738.00000  | 1,795,000         | 32.65      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Call       |           | 0.00000      | 0,000             | 19.83      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.85   | Put        |           | 738.00000    | 795,000           | 19.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Call       |           | 263.00000    | 205,000           | 10.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.85   | Put        |           | 1.00000      | 0,000             | 10.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.00  | Put        |           | 10,888.00000 | 10,945,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.00  | Put        |           | 8,888.00000  | 8,945,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Call       |           | 0.00000      | 0,000             | 40.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.00  | Put        |           | 6,888.00000  | 6,945,000         | 40.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Call       |           | 0.00000      | 0,000             | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.00  | Put        |           | 4,888.00000  | 4,945,000         | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Call       |           | 0.00000      | 0,000             | 37.80      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.00  | Put        |           | 2,888.00000  | 2,945,000         | 37.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Call       |           | 0.00000      | 0,000             | 34.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.00  | Put        |           | 1,888.00000  | 1,945,000         | 34.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Call       |           | 0.00000      | 0,000             | 21.75      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.00  | Put        |           | 888.00000    | 945,000           | 21.75      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Call       |           | 121.00000    | 67,000            | 9.89       | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.00   | Put        |           | 9.00000      | 12,000            | 9.89       | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Call       |           | 1,112.00000  | 1,055,000         | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.00   | Put        |           | 0.00000      | 0,000             | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.10  | Put        |           | 10,988.00000 | 11,045,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.10  | Put        |           | 8,988.00000  | 9,045,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Call       |           | 0.00000      | 0,000             | 40.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.10  | Put        |           | 6,988.00000  | 7,045,000         | 40.57      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Call       |           | 0.00000      | 0,000             | 40.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.10  | Put        |           | 4,988.00000  | 5,045,000         | 40.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Call       |           | 0.00000      | 0,000             | 38.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.10  | Put        |           | 2,988.00000  | 3,045,000         | 38.08      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Call       |           | 0.00000      | 0,000             | 35.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.10  | Put        |           | 1,988.00000  | 2,045,000         | 35.35      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Call       |           | 0.00000      | 0,000             | 23.03      | 0.00  | 0                | 375           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.10  | Put        |           | 988.00000    | 1,045,000         | 23.03      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Call       |           | 47.00000     | 16,000            | 10.22      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.10   | Put        |           | 35.00000     | 61,000            | 10.22      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Call       |           | 1,012.00000  | 955,000           | 15.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.10   | Put        |           | 0.00000      | 0,000             | 15.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.40  | Put        |           | 11,288.00000 | 11,345,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.40  | Put        |           | 9,288.00000  | 9,345,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Call       |           | 0.00000      | 0,000             | 40.56      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.40  | Put        |           | 7,288.00000  | 7,345,000         | 40.56      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Call       |           | 0.00000      | 0,000             | 40.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.40  | Put        |           | 5,288.00000  | 5,345,000         | 40.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Call       |           | 0.00000      | 0,000             | 38.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.40  | Put        |           | 3,288.00000  | 3,345,000         | 38.89      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Call       |           | 0.00000      | 0,000             | 36.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.40  | Put        |           | 2,288.00000  | 2,345,000         | 36.17      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Call       |           | 0.00000      | 0,000             | 26.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.40  | Put        |           | 1,288.00000  | 1,345,000         | 26.88      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Call       |           | 1.00000      | 0,000             | 14.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.40   | Put        |           | 289.00000    | 345,000           | 14.06      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Call       |           | 712.00000    | 655,000           | 13.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.40   | Put        |           | 0.00000      | 0,000             | 13.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 20.55  | Put        |           | 11,438.00000 | 11,495,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 18.55  | Put        |           | 9,438.00000  | 9,495,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Call       |           | 0.00000      | 0,000             | 40.56      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 16.55  | Put        |           | 7,438.00000  | 7,495,000         | 40.56      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Call       |           | 0.00000      | 0,000             | 40.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 14.55  | Put        |           | 5,438.00000  | 5,495,000         | 40.62      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Call       |           | 0.00000      | 0,000             | 39.30      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 12.55  | Put        |           | 3,438.00000  | 3,495,000         | 39.30      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Call       |           | 0.00000      | 0,000             | 36.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.55  | Put        |           | 2,438.00000  | 2,495,000         | 36.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Call       |           | 0.00000      | 0,000             | 28.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.55  | Put        |           | 1,438.00000  | 1,495,000         | 28.80      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Call       |           | 0.00000      | 0,000             | 15.99      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.55   | Put        |           | 438.00000    | 495,000           | 15.99      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Call       |           | 562.00000    | 505,000           | 12.70      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.55   | Put        |           | 0.00000      | 0,000             | 12.70      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.85  | Put        |           | 10,738.00000 | 10,795,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.85  | Put        |           | 8,738.00000  | 8,795,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Call       |           | 0.00000      | 0,000             | 40.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.85  | Put        |           | 6,738.00000  | 6,795,000         | 40.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Call       |           | 0.00000      | 0,000             | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.85  | Put        |           | 4,738.00000  | 4,795,000         | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Call       |           | 1,262.00000  | 1,205,000         | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.85   | Put        |           | 0.00000      | 0,000             | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.90  | Put        |           | 10,788.00000 | 10,845,000        | 40.54      | 0.00  | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.90  | Put        |           | 8,788.00000  | 8,845,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Call       |           | 0.00000      | 0,000             | 40.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.90  | Put        |           | 6,788.00000  | 6,845,000         | 40.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Call       |           | 0.00000      | 0,000             | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.90  | Put        |           | 4,788.00000  | 4,845,000         | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Call       |           | 0.00000      | 0,000             | 37.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 11.90  | Put        |           | 2,788.00000  | 2,845,000         | 37.53      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Call       |           | 0.00000      | 0,000             | 33.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.90  | Put        |           | 1,788.00000  | 1,845,000         | 33.29      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Call       |           | 0.00000      | 0,000             | 20.47      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.90   | Put        |           | 788.00000    | 845,000           | 20.47      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Call       |           | 214.00000    | 156,000           | 10.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 8.90   | Put        |           | 2.00000      | 1,000             | 10.51      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Call       |           | 1,212.00000  | 1,155,000         | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.90   | Put        |           | 0.00000      | 0,000             | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 19.95  | Put        |           | 10,838.00000 | 10,895,000        | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Call       |           | 0.00000      | 0,000             | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 17.95  | Put        |           | 8,838.00000  | 8,895,000         | 40.54      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Call       |           | 0.00000      | 0,000             | 40.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 15.95  | Put        |           | 6,838.00000  | 6,895,000         | 40.58      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Call       |           | 0.00000      | 0,000             | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 13.95  | Put        |           | 4,838.00000  | 4,895,000         | 40.64      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Call       |           | 1,162.00000  | 1,105,000         | 15.83      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 7.95   | Put        |           | 0.00000      | 0,000             | 15.83      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Put        |           | 1,188.00000  | 1,245,000         | 25.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 10.30  | Call       |           | 0.00000      | 0,000             | 25.60      | 0.00  | 0                | 60            |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Call       |           | 0.00000      | 0,000             | 16.63      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.60   | Put        |           | 488.00000    | 545,000           | 16.63      | 0.00  | 0                | 750           |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Call       |           | 4.00000      | 0,000             | 12.78      | 0.00  | 0                | 0             |
| € / R            | On | 13/12/2010 | Foreign Exchange Option | 9.30   | Put        |           | 192.00000    | 245,000           | 12.78      | 0.00  | 0                | 1,125         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Call       |           | 68.00000     | 58,000            | 13.60      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Put        |           | 642.00000    | 690,000           | 13.60      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Call       |           | 61.00000     | 52,000            | 13.73      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Put        |           | 685.00000    | 734,000           | 13.73      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Call       |           | 76.00000     | 65,000            | 13.47      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Put        |           | 600.00000    | 647,000           | 13.47      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Put        |           | 403.00000    | 444,000           | 12.82      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Call       |           | 129.00000    | 112,000           | 12.82      | 0.00  | 0                | 10,429        |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Put        |           | 1,193.00000  | 1,248,000         | 15.15      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Call       |           | 19.00000     | 16,000            | 15.15      | 0.00  | 0                | 14,937        |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 1,289.00000  | 1,345,000         | 15.41      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 15.00000     | 13,000            | 15.41      | 0.00  | 0                | 4,508         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Put        |           | 910.00000    | 962,000           | 14.37      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Call       |           | 36.00000     | 30,000            | 14.37      | 0.00  | 0                | 100           |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.60   | Call       |           | 105.00000    | 90,000            | 13.08      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.60   | Put        |           | 479.00000    | 522,000           | 13.08      | 0.00  | 0                | 3,000         |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 193.00000    | 177,000           | 14.13      | 0.00  | 0                | 0             |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 656.00000    | 699,000           | 14.13      | 0.00  | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 182.00000    | 167,000           | 14.27      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 695.00000    | 739,000           | 14.27      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 205.00000    | 188,000           | 13.99      | 0.00                 | 0                | 0             |
| € / R                        | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 618.00000    | 660,000           | 13.99      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 361.00000    | 335,000           | 13.49      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 558.00000    | 591,000           | 13.49      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 344.00000    | 319,000           | 13.61      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Put        |           | 591.00000    | 625,000           | 13.61      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 377.00000    | 350,000           | 13.37      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Put        |           | 524.00000    | 556,000           | 13.37      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 438.00000    | 412,000           | 14.00      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 669.00000    | 704,000           | 14.00      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 423.00000    | 397,000           | 14.11      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 704.00000    | 739,000           | 14.11      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 455.00000    | 428,000           | 13.90      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 636.00000    | 670,000           | 13.90      | 0.00                 | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>36,034</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>74,963,330.30</b> | <b>8,227</b>     | <b>66,644</b> |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.75940   | 6.79050      |                   |            | 28,889,675.60        | 4,274            | 6,145         |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.77120   | 6.80330      |                   |            | 36,253,004.80        | 5,354            | 8,078         |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 6.77710   | 6.80990      |                   |            | 67,771.00            | 10               | 915           |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 6.78020   | 6.81380      |                   |            | 0.00                 | 0                | 5,790         |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>65,210,451.40</b> | <b>9,638</b>     | <b>20,928</b> |
| AU\$ / R                     | On | 13/12/2010 | Foreign Exchange Option | 6.90   | Call       |           | 14.00000     | 0,000             | 10.07      | 0.00                 | 0                | 0             |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.90   | Put        |           | 124.00000    | 141,000           | 10.07      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.95   | Put        |           | 166.00000    | 191,000           | 10.58      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/12/2010 Foreign Exchange Option | 6.95   | Call       |           | 6.00000      | 0,000             | 10.58      | 0.00                 | 0                | 200           |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70   | Call       |           | 209.00000    | 184,000           | 10.65      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70   | Put        |           | 106.00000    | 113,000           | 10.65      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75   | Call       |           | 175.00000    | 152,000           | 10.28      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75   | Put        |           | 122.00000    | 131,000           | 10.28      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65   | Call       |           | 244.00000    | 218,000           | 11.01      | 0.00                 | 0                | 0             |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65   | Put        |           | 91.00000     | 97,000            | 11.01      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65   | Call       |           | 307.00000    | 281,000           | 11.10      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65   | Put        |           | 147.00000    | 154,000           | 11.10      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Call       |           | 273.00000    | 248,000           | 10.81      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70   | Put        |           | 163.00000    | 171,000           | 10.81      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Call       |           | 343.00000    | 316,000           | 11.38      | 0.00                 | 0                | 0             |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60   | Put        |           | 133.00000    | 139,000           | 11.38      | 0.00                 | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Call       |           | 361.00000    | 341,000           | 11.48      | 0.00                 | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Put        |           | 197.00000    | 211,000           | 11.48      | 0.00                 | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 328.00000    | 309,000           | 11.27      | 0.00                 | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 214.00000    | 229,000           | 11.27      | 0.00                 | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 395.00000    | 374,000           | 11.69      | 0.00                 | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 181.00000    | 194,000           | 11.69      | 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>65,210,451.40</b> | <b>9,638</b>     | <b>21,128</b> |
| CAD/ R On 13/12/2010 Foreign Exchange Future   |        |            | 6.79270   | 6.82480      |                   |            | 2,377,445.00         | 350              | 10            |
| CAD/ R On 14/03/2011 Foreign Exchange Future   |        |            | 6.86710   | 6.90000      |                   |            | 21,233,073.20        | 3,092            | 1,791         |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total CAD/ R Future</b>                    |        |            |           |              |                   |            | <b>23,610,518.20</b> | <b>3,442</b>     | <b>1,801</b>  |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.70   | Call       |           | 0.00000      | 0,000             | 16.79      | 0.00                 | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.70   | Put        |           | 875.00000    | 907,000           | 16.79      | 0.00                 | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.75   | Call       |           | 0.00000      | 0,000             | 17.31      | 0.00                 | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.75   | Put        |           | 925.00000    | 957,000           | 17.31      | 0.00                 | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.65   | Call       |           | 0.00000      | 0,000             | 16.27      | 0.00                 | 0                | 0             |
| CAD/ R On 13/12/2010 Foreign Exchange Option  | 7.65   | Put        |           | 825.00000    | 857,000           | 16.27      | 0.00                 | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.05   | Call       |           | 87.00000     | 77,000            | 10.70      | 0.00                 | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.05   | Put        |           | 237.00000    | 260,000           | 10.70      | 0.00                 | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.10   | Call       |           | 74.00000     | 65,000            | 10.91      | 0.00                 | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.10   | Put        |           | 274.00000    | 298,000           | 10.91      | 0.00                 | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.00   | Call       |           | 102.00000    | 90,000            | 10.50      | 0.00                 | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option  | 7.00   | Put        |           | 202.00000    | 223,000           | 10.50      | 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>23,610,518.20</b> | <b>3,442</b>     | <b>1,801</b>  |
| CHF / R On 13/12/2010 Foreign Exchange Future |        |            | 6.97100   | 6.98990      |                   |            | 0.00                 | 0                | 0             |
| CHF / R On 14/03/2011 Foreign Exchange Future |        |            | 7.06900   | 7.08830      |                   |            | 0.00                 | 0                | 40            |
| <b>Total CHF / R Future</b>                   |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>40</b>     |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Call       |           | 18.00000     | 8,000             | 13.48      | 0.00                 | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.05   | Put        |           | 78.00000     | 87,000            | 13.48      | 0.00                 | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Call       |           | 9.00000      | 3,000             | 14.13      | 0.00                 | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.10   | Put        |           | 119.00000    | 132,000           | 14.13      | 0.00                 | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Call       |           | 35.00000     | 20,000            | 12.84      | 0.00                 | 0                | 0             |
| CHF / R On 13/12/2010 Foreign Exchange Option | 7.00   | Put        |           | 45.00000     | 49,000            | 12.84      | 0.00                 | 0                | 0             |

| Contract Details            |    |            |                         | Strike   | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------------|------------------|---------------|
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.25     | Call       |              | 150.00000    | 141,000           | 15.15      | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.25     | Put        |              | 312.00000    | 322,000           | 15.15      | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30     | Call       |              | 134.00000    | 126,000           | 15.31      | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30     | Put        |              | 346.00000    | 357,000           | 15.31      | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.20     | Call       |              | 167.00000    | 157,000           | 14.98      | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.20     | Put        |              | 279.00000    | 288,000           | 14.98      | 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>40</b>     |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Future |          |            | 13,296.54000 | 13,365.90000 |                   |            | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Future |          |            | 13,468.79000 | 13,541.18000 |                   |            | 0.00        | 0                | 0             |
| <b>Total RAIN Future</b>    |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Option | 13500.00 | Call       |              | 0.00000      | 0,000             | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Option | 13500.00 | Put        |              | 1,341.00000  | 2,035,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Option | 13500.01 | Call       |              | 0.00000      | 0,000             | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Option | 13500.01 | Put        |              | 1,341.00000  | 2,035,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Option | 13499.99 | Call       |              | 0.00000      | 0,000             | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 13/12/2010 | Foreign Exchange Option | 13499.99 | Put        |              | 1,341.00000  | 2,035,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call       |              | 307.00000    | 125,000           | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Put        |              | 895.00000    | 1,437,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call       |              | 307.00000    | 125,000           | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Put        |              | 895.00000    | 1,437,000         | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Call       |              | 307.00000    | 125,000           | 2.00       | 0.00        | 0                | 0             |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Put        |              | 895.00000    | 1,437,000         | 2.00       | 0.00        | 0                | 0             |
| <b>Total RAIN 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 RAIN</b>                            |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| YUAN/R On 13/12/2010 Foreign Exchange Future |        |            | 1.03010   | 1.03450      |                   |            | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Future |        |            | 1.04420   | 1.04870      |                   |            | 0.00                    | 0                | 0                |
| <b>Total YUAN/R Future</b>                   |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.00   | Call       |           | 348.00000    | 303,000           | 18.00      | 0.00                    | 0                | 0                |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.00   | Put        |           | 3.00000      | 2,000             | 18.00      | 0.00                    | 0                | 0                |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.05   | Call       |           | 12.00000     | 7,000             | 16.00      | 0.00                    | 0                | 0                |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 1.05   | Put        |           | 167.00000    | 206,000           | 16.00      | 0.00                    | 0                | 0                |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 0.95   | Call       |           | 845.00000    | 801,000           | 18.00      | 0.00                    | 0                | 0                |
| YUAN/R On 13/12/2010 Foreign Exchange Option | 0.95   | Put        |           | 0.00000      | 0,000             | 18.00      | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05   | Call       |           | 292.00000    | 269,000           | 14.00      | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05   | Put        |           | 305.00000    | 327,000           | 14.00      | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10   | Call       |           | 151.00000    | 137,000           | 16.00      | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10   | Put        |           | 664.00000    | 695,000           | 16.00      | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00   | Call       |           | 598.00000    | 563,000           | 14.00      | 0.00                    | 0                | 0                |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00   | Put        |           | 111.00000    | 121,000           | 14.00      | 0.00                    | 0                | 0                |
| <b>Total YUAN/R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total YUAN/R</b>                          |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>         |
| <b>Total Futures</b>                         |        |            |           |              |                   |            | <b>1,700,023,017.50</b> | <b>241,359</b>   | <b>504,973</b>   |
| <b>Total Options</b>                         |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>593,493</b>   |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            | <b>1,700,023,017.50</b> | <b>241,359</b>   | <b>1,098,466</b> |