



Currency Derivatives Daily MTM Report

Daily summary for: 25/01/2011

| 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 Future | | | 7.11060 | 7.07990 | | | 38,333,244.60 | 5,391 | 253,528 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.20570 | 7.17540 | | | 9,727,695.00 | 1,350 | 56,625 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.30940 | 7.28080 | | | 5,482,050.00 | 750 | 12,055 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.40930 | 7.38270 | | | 0.00 | 0 | 190 |
| Total \$ / R Future | | | | | | | | | | 53,542,989.60 | 7,491 | 322,398 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 7.00000 | 7,000 | 18.13 | 0.00 | 0 | 29,607 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 927.00000 | 896,000 | 18.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 6.00000 | 6,000 | 18.35 | 0.00 | 0 | 340 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 976.00000 | 945,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 8.00000 | 9,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 878.00000 | 848,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,422.00000 | 1,391,000 | 20.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 2.00000 | 2,000 | 20.39 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 3,420.00000 | 3,389,000 | 31.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 31.14 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 293.00000 | 268,000 | 14.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 73.00000 | 79,000 | 14.95 | 0.00 | 0 | 29,607 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Put | | 1,322.00000 | 1,291,000 | 19.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Call | | 2.00000 | 2,000 | 19.94 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Put | | 458.00000 | 429,000 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Call | | 38.00000 | 40,000 | 15.86 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Put | | 502.00000 | 473,000 | 16.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Call | | 32.00000 | 34,000 | 16.08 | 0.00 | 0 | 871 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Put | | 547.00000 | 517,000 | 16.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Call | | 27.00000 | 28,000 | 16.31 | 0.00 | 0 | 3,071 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 256.00000 | 232,000 | 14.72 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 86.00000 | 93,000 | 14.72 | 0.00 | 0 | 9,600 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Put | | 159.00000 | 139,000 | 14.04 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Call | | 139.00000 | 150,000 | 14.04 | 0.00 | 0 | 3,280 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Put | | 373.00000 | 346,000 | 15.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Call | | 53.00000 | 57,000 | 15.40 | 0.00 | 0 | 65 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Put | | 189.00000 | 167,000 | 14.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Call | | 119.00000 | 128,000 | 14.27 | 0.00 | 0 | 600 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Put | | 332.00000 | 306,000 | 15.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Call | | 62.00000 | 67,000 | 15.18 | 0.00 | 0 | 400 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 101.00000 | 110,000 | 14.50 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 221.00000 | 199,000 | 14.50 | 0.00 | 0 | 2,571 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.85 | Put | | 65.00000 | 55,000 | 14.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.85 | Call | | 295.00000 | 316,000 | 14.98 | 0.00 | 0 | 8,500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Call | | 172.00000 | 178,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Put | | 447.00000 | 422,000 | 15.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Call | | 160.00000 | 165,000 | 15.98 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Put | | 485.00000 | 459,000 | 15.98 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Call | | 186.00000 | 192,000 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Put | | 411.00000 | 386,000 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Call | | 562.00000 | 582,000 | 14.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Put | | 87.00000 | 76,000 | 14.76 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Put | | 276.00000 | 256,000 | 14.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Call | | 251.00000 | 262,000 | 14.61 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 204.00000 | 186,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 329.00000 | 342,000 | 14.65 | 0.00 | 0 | 500 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 155.00000 | 158,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 924.00000 | 899,000 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Call | | 148.00000 | 150,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 967.00000 | 941,000 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 163.00000 | 166,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 882.00000 | 857,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 437.00000 | 450,000 | 15.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 404.00000 | 391,000 | 15.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 414.00000 | 427,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 431.00000 | 418,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 461.00000 | 475,000 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 378.00000 | 366,000 | 15.03 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 170,912 |
| Total \$ / R | | | | | | | | | | 53,542,989.60 | 7,491 | 493,310 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Future | | | 7.11060 | 7.07990 | | | 0.00 | 0 | 125 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| \$ / R MAXOn 13/06/2011 Foreign Exchange Future | | | 7.20570 | 7.17540 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | 0.00 | 0 | 125 |
| \$ / R MAXOn 14/03/2011 Foreign Exchange Option | 7.00 | Call | | 19,392.00000 | 20,900,000 | 14.42 | 0.00 | 0 | 0 |
| \$ / R MAXOn 14/03/2011 Foreign Exchange Option | 7.00 | Put | | 11,402.00000 | 9,840,000 | 14.42 | 0.00 | 0 | 0 |
| \$ / R MAXOn 14/03/2011 Foreign Exchange Option | 7.05 | Call | | 16,493.00000 | 17,805,000 | 14.23 | 0.00 | 0 | 0 |
| \$ / R MAXOn 14/03/2011 Foreign Exchange Option | 7.05 | Put | | 13,503.00000 | 11,745,000 | 14.23 | 0.00 | 0 | 0 |
| \$ / R MAXOn 14/03/2011 Foreign Exchange Option | 6.95 | Call | | 22,541.00000 | 24,242,000 | 14.60 | 0.00 | 0 | 0 |
| \$ / R MAXOn 14/03/2011 Foreign Exchange Option | 6.95 | Put | | 9,551.00000 | 8,182,000 | 14.60 | 0.00 | 0 | 0 |
| \$ / R MAXOn 13/06/2011 Foreign Exchange Option | 7.05 | Call | | 32,909.00000 | 34,235,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R MAXOn 13/06/2011 Foreign Exchange Option | 7.05 | Put | | 20,369.00000 | 18,665,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R MAXOn 13/06/2011 Foreign Exchange Option | 7.10 | Call | | 30,161.00000 | 31,396,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R MAXOn 13/06/2011 Foreign Exchange Option | 7.10 | Put | | 22,621.00000 | 20,826,000 | 14.64 | 0.00 | 0 | 0 |
| \$ / R MAXOn 13/06/2011 Foreign Exchange Option | 7.00 | Call | | 35,807.00000 | 37,227,000 | 14.67 | 0.00 | 0 | 0 |
| \$ / R MAXOn 13/06/2011 Foreign Exchange Option | 7.00 | Put | | 18,267.00000 | 16,657,000 | 14.67 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | 0.00 | 0 | 125 |
| £ / R On 14/03/2011 Foreign Exchange Future | | | 11.22250 | 11.30350 | | | 8,517,877.50 | 759 | 32,143 |
| £ / R On 13/06/2011 Foreign Exchange Future | | | 11.36280 | 11.44400 | | | 0.00 | 0 | 2,411 |
| £ / R On 19/09/2011 Foreign Exchange Future | | | 11.51080 | 11.59370 | | | 0.00 | 0 | 2,457 |
| £ / R On 19/12/2011 Foreign Exchange Future | | | 11.65110 | 11.73410 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | 8,517,877.50 | 759 | 37,011 |
| £ / R On 14/03/2011 Foreign Exchange Option | 11.80 | Call | | 81.00000 | 67,000 | 15.61 | 0.00 | 0 | 0 |
| £ / R On 14/03/2011 Foreign Exchange Option | 11.80 | Put | | 578.00000 | 645,000 | 15.61 | 0.00 | 0 | 0 |
| £ / R On 14/03/2011 Foreign Exchange Option | 11.85 | Call | | 73.00000 | 60,000 | 15.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Put | | 620.00000 | 688,000 | 15.75 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Call | | 90.00000 | 75,000 | 15.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Put | | 537.00000 | 603,000 | 15.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Put | | 317.00000 | 371,000 | 14.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Call | | 170.00000 | 143,000 | 14.63 | 0.00 | 0 | 870 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Put | | 1,262.00000 | 1,341,000 | 17.73 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Call | | 15.00000 | 13,000 | 17.73 | 0.00 | 0 | 870 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Put | | 749.00000 | 821,000 | 16.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Call | | 52.00000 | 43,000 | 16.18 | 0.00 | 0 | 150 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 254.00000 | 230,000 | 15.09 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Put | | 660.00000 | 717,000 | 15.09 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 241.00000 | 218,000 | 15.20 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 697.00000 | 755,000 | 15.20 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 269.00000 | 243,000 | 14.97 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Put | | 625.00000 | 680,000 | 14.97 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Call | | 823.00000 | 761,000 | 13.88 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Put | | 129.00000 | 148,000 | 13.88 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Put | | 397.00000 | 443,000 | 14.18 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Call | | 391.00000 | 356,000 | 14.18 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Call | | 352.00000 | 320,000 | 14.41 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Put | | 458.00000 | 507,000 | 14.41 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 575.00000 | 530,000 | 14.20 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 481.00000 | 519,000 | 14.20 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Call | | 551.00000 | 510,000 | 14.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 507.00000 | 549,000 | 14.29 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 600.00000 | 554,000 | 14.18 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 456.00000 | 493,000 | 14.18 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 508.00000 | 472,000 | 14.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 564.00000 | 611,000 | 14.48 | 0.00 | 0 | 100 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 680.00000 | 642,000 | 14.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 596.00000 | 641,000 | 14.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 657.00000 | 622,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 623.00000 | 671,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 703.00000 | 665,000 | 14.55 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 569.00000 | 614,000 | 14.55 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 2,110 |
| Total £ / R | | | | | | | | | | 8,517,877.50 | 759 | 39,121 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08620 | 0.08570 | | | 1,724.00 | 20 | 450 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08750 | 0.08690 | | | 0.00 | 0 | 573 |
| Total ¥ / R Future | | | | | | | | | | 1,724.00 | 20 | 1,023 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Call | | 184.00000 | 202,000 | 19.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Put | | 314.00000 | 282,000 | 19.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Call | | 25.00000 | 28,000 | 23.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Put | | 1,155.00000 | 1,108,000 | 23.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Call | | 882.00000 | 930,000 | 18.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Put | | 12.00000 | 10,000 | 18.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Call | | 498.00000 | 532,000 | 18.57 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Put | | 308.00000 | 282,000 | 18.57 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Call | | 182.00000 | 196,000 | 21.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Put | | 992.00000 | 946,000 | 21.44 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Call | | 1,225.00000 | 1,281,000 | 17.62 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Put | | 35.00000 | 31,000 | 17.62 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 1,724.00 | 20 | 1,023 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.68530 | 9.65260 | | | 4,881,391.20 | 504 | 17,580 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.80350 | 9.77180 | | | 0.00 | 0 | 7,278 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 9.92970 | 9.89990 | | | 1,012,829.40 | 102 | 2,463 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.04880 | 10.02170 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | 5,894,220.60 | 606 | 27,321 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Call | | 127.00000 | 143,000 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Put | | 274.00000 | 258,000 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Call | | 112.00000 | 126,000 | 13.98 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Put | | 309.00000 | 291,000 | 13.98 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Call | | 144.00000 | 161,000 | 13.63 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Put | | 241.00000 | 226,000 | 13.63 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Put | | 119.00000 | 114,000 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Call | | 272.00000 | 299,000 | 13.83 | 0.00 | 0 | 10,429 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Put | | 773.00000 | 745,000 | 15.91 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Call | | 26.00000 | 30,000 | 15.91 | 0.00 | 0 | 14,937 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 867.00000 | 838,000 | 16.26 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 20.00000 | 23,000 | 16.26 | 0.00 | 0 | 4,508 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Put | | 505.00000 | 482,000 | 14.86 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Call | | 58.00000 | 67,000 | 14.86 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Call | | 211.00000 | 236,000 | 13.64 | 118,000.00 | 500 | 500 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Put | | 158.00000 | 151,000 | 13.64 | 0.00 | 0 | 3,000 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.00 | Put | | 0.00000 | 401,000 | 14.51 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.00 | Call | | 0.00000 | 86,000 | 14.51 | 43,000.00 | 500 | 500 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 307.00000 | 333,000 | 13.71 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Put | | 335.00000 | 330,000 | 13.71 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 288.00000 | 313,000 | 13.88 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 366.00000 | 360,000 | 13.88 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 327.00000 | 358,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 305.00000 | 305,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 553.00000 | 583,000 | 13.63 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Put | | 303.00000 | 303,000 | 13.63 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 525.00000 | 555,000 | 13.64 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 325.00000 | 325,000 | 13.64 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 582.00000 | 612,000 | 13.63 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 282.00000 | 282,000 | 13.63 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 622.00000 | 650,000 | 13.75 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 400.00000 | 401,000 | 13.75 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 596.00000 | 623,000 | 13.78 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 424.00000 | 424,000 | 13.78 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 649.00000 | 676,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 377.00000 | 377,000 | 13.72 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 161,000.00 | 1,000 | 33,974 |
| Total € / R | | | | | | | | | | 6,055,220.60 | 1,606 | 61,295 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.01250 | 6.99140 | | | 0.00 | 0 | 7,939 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| AU\$ / R On 13/06/2011 Foreign Exchange Future | | | 7.02460 | 7.00370 | | | | 0.00 | 0 | 825 |
| AU\$ / R On 19/09/2011 Foreign Exchange Future | | | 7.03660 | 7.01690 | | | | 0.00 | 0 | 5,790 |
| Total AU\$ / R Future | | | | | | | | 0.00 | 0 | 14,554 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70 | Call | | 320.00000 | 337,000 | 12.34 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70 | Put | | 29.00000 | 25,000 | 12.34 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75 | Call | | 276.00000 | 293,000 | 11.86 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75 | Put | | 35.00000 | 31,000 | 11.86 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65 | Call | | 364.00000 | 383,000 | 12.82 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65 | Put | | 23.00000 | 21,000 | 12.82 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Call | | 429.00000 | 445,000 | 12.22 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Put | | 75.00000 | 70,000 | 12.22 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Call | | 389.00000 | 404,000 | 11.90 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Put | | 85.00000 | 79,000 | 11.90 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Call | | 471.00000 | 487,000 | 12.54 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Put | | 67.00000 | 62,000 | 12.54 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Call | | 486.00000 | 503,000 | 12.14 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Put | | 119.00000 | 116,000 | 12.14 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Call | | 447.00000 | 465,000 | 11.91 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Put | | 130.00000 | 128,000 | 11.91 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Call | | 526.00000 | 543,000 | 12.36 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Put | | 109.00000 | 106,000 | 12.36 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 0.00 | 0 | 14,554 |
| CAD/ R On 14/03/2011 Foreign Exchange Future | | | 7.11200 | 7.10080 | | | | 0.00 | 0 | 1,791 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| CAD/ R On 13/06/2011 Foreign Exchange Future | | | 7.19220 | 7.18050 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 1,791 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.05 | Call | | 147.00000 | 151,000 | 11.47 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.05 | Put | | 96.00000 | 89,000 | 11.47 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.10 | Call | | 118.00000 | 121,000 | 11.20 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.10 | Put | | 117.00000 | 109,000 | 11.20 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.00 | Call | | 179.00000 | 184,000 | 11.74 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.00 | Put | | 78.00000 | 72,000 | 11.74 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Call | | 371.00000 | 377,000 | 11.40 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Put | | 91.00000 | 85,000 | 11.40 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.95 | Call | | 336.00000 | 341,000 | 11.29 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.95 | Put | | 106.00000 | 99,000 | 11.29 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.85 | Call | | 408.00000 | 415,000 | 11.52 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.85 | Put | | 78.00000 | 73,000 | 11.52 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 1,791 |
| CHF / R On 14/03/2011 Foreign Exchange Future | | | 7.53290 | 7.43500 | | | | 0.00 | 0 | 590 |
| CHF / R On 13/06/2011 Foreign Exchange Future | | | 7.63970 | 7.54150 | | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 590 |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25 | Call | | 270.00000 | 342,000 | 15.28 | | 0.00 | 0 | 0 |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.25 | Put | | 85.00000 | 59,000 | 15.28 | | 0.00 | 0 | 0 |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30 | Call | | 236.00000 | 304,000 | 15.11 | | 0.00 | 0 | 0 |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.30 | Put | | 101.00000 | 71,000 | 15.11 | | 0.00 | 0 | 0 |
| CHF / R On 14/03/2011 Foreign Exchange Option | 7.20 | Call | | 306.00000 | 382,000 | 15.45 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------------|------------------|---------------|
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 71.00000 | 49,000 | 15.45 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 538.00000 | 614,000 | 14.28 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 97.00000 | 74,000 | 14.28 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.15 | Call | | 502.00000 | 575,000 | 14.32 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.15 | Put | | 111.00000 | 85,000 | 14.32 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 575.00000 | 653,000 | 14.25 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 84.00000 | 63,000 | 14.25 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 590 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 14,025.21000 | 13,980.68000 | | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 14,212.09000 | 14,166.60000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call | | 3,807.00000 | 4,252,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call | | 3,807.00000 | 4,252,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Call | | 3,807.00000 | 4,252,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13599.99 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.00 | Call | | 6,666.00000 | 7,121,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Call | | 6,666.00000 | 7,121,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Call | | 6,666.00000 | 7,121,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| Total RAIN Option | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Future | | | 1.07820 | 1.07360 | | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Future | | | 1.09400 | 1.08950 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05 | Call | | 341.00000 | 372,000 | 13.00 | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05 | Put | | 105.00000 | 90,000 | 13.00 | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10 | Call | | 129.00000 | 128,000 | 14.00 | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10 | Put | | 393.00000 | 346,000 | 14.00 | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00 | Call | | 751.00000 | 793,000 | 13.00 | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00 | Put | | 15.00000 | 11,000 | 13.00 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Call | | 593.00000 | 620,000 | 13.55 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Put | | 198.00000 | 180,000 | 13.55 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Call | | 343.00000 | 357,000 | 14.32 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Put | | 448.00000 | 417,000 | 14.32 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Call | | 967.00000 | 1,002,000 | 13.46 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Put | | 72.00000 | 62,000 | 13.46 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 67,956,811.70 | 8,876 | 404,813 |
| Total Options | | | | | | | 161,000.00 | 1,000 | 206,996 |
| Grand Total: | | | | | | | 68,117,811.70 | 9,876 | 611,809 |