



# Currency Derivatives Daily MTM Report

Daily summary for: 01/02/2011

| 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 |        |            | 7.19550   | 7.22630      |                   |            | 231,033,114.00        | 32,108           | 218,675        |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.29310   | 7.32580      |                   |            | 36,976,017.00         | 5,070            | 53,982         |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.40000   | 7.43490      |                   |            | 0.00                  | 0                | 12,055         |
| \$ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.50350   | 7.54150      |                   |            | 0.00                  | 0                | 190            |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>268,009,131.00</b> | <b>37,178</b>    | <b>284,902</b> |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Call       |           | 9.00000      | 7,000             | 18.03      | 0.00                  | 0                | 29,607         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.00   | Put        |           | 783.00000    | 812,000           | 18.03      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Call       |           | 7.00000      | 6,000             | 18.28      | 0.00                  | 0                | 340            |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.05   | Put        |           | 831.00000    | 861,000           | 18.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Call       |           | 11.00000     | 9,000             | 17.79      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.95   | Put        |           | 735.00000    | 764,000           | 17.79      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Put        |           | 1,276.00000  | 1,306,000         | 20.47      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 8.50   | Call       |           | 2.00000      | 1,000             | 20.47      | 0.00                  | 0                | 30,000         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 3,274.00000  | 3,305,000         | 31.88      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 0.00000      | 0,000             | 31.88      | 0.00                  | 0                | 30,000         |
| \$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30   | Put        |           | 183.00000    | 201,000           | 14.62      | 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       |           | 109.00000    | 96,000            | 14.62      | 0.00      | 0                | 29,607        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Put        |           | 1,176.00000  | 1,207,000         | 19.98      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 8.40   | Call       |           | 2.00000      | 2,000             | 19.98      | 0.00      | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Put        |           | 328.00000    | 352,000           | 15.60      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.50   | Call       |           | 54.00000     | 47,000            | 15.60      | 0.00      | 0                | 12,000        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Put        |           | 369.00000    | 394,000           | 15.84      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.55   | Call       |           | 45.00000     | 39,000            | 15.84      | 0.00      | 0                | 871           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Put        |           | 412.00000    | 437,000           | 16.08      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.60   | Call       |           | 38.00000     | 32,000            | 16.08      | 0.00      | 0                | 3,071         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Put        |           | 152.00000    | 168,000           | 14.38      | 0.00      | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.25   | Call       |           | 128.00000    | 113,000           | 14.38      | 56,500.00 | 500              | 9,600         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Put        |           | 86.00000     | 97,000            | 14.54      | 0.00      | 0                | 3,000         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.10   | Call       |           | 212.00000    | 192,000           | 14.54      | 0.00      | 0                | 3,280         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.40   | Put        |           | 251.00000    | 272,000           | 15.11      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.40   | Call       |           | 77.00000     | 67,000            | 15.11      | 0.00      | 0                | 65            |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.15   | Put        |           | 104.00000    | 116,000           | 14.34      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.15   | Call       |           | 180.00000    | 161,000           | 14.34      | 0.00      | 0                | 600           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.35   | Put        |           | 216.00000    | 235,000           | 14.87      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.35   | Call       |           | 92.00000     | 80,000            | 14.87      | 0.00      | 0                | 400           |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.20   | Call       |           | 150.00000    | 134,000           | 14.14      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 7.20   | Put        |           | 124.00000    | 139,000           | 14.14      | 0.00      | 0                | 2,571         |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 6.85   | Put        |           | 31.00000     | 34,000            | 15.56      | 0.00      | 0                | 0             |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Option | 6.85   | Call       |           | 407.00000    | 379,000           | 15.56      | 0.00      | 0                | 8,500         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Call       |           | 213.00000    | 201,000           | 15.40      | 0.00      | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Put        |           | 337.00000    | 358,000           | 15.40      | 0.00      | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Call       |           | 197.00000    | 186,000           | 15.62      | 186,000.00 | 1,000            | 800           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Put        |           | 371.00000    | 393,000           | 15.62      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Call       |           | 230.00000    | 217,000           | 15.18      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Put        |           | 304.00000    | 324,000           | 15.18      | 0.00       | 0                | 1,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 678.00000    | 650,000           | 14.79      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 52.00000     | 57,000            | 14.79      | 0.00       | 0                | 300           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.20   | Put        |           | 197.00000    | 213,000           | 14.75      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.20   | Call       |           | 323.00000    | 306,000           | 14.75      | 0.00       | 0                | 300           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Put        |           | 139.00000    | 151,000           | 14.76      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Call       |           | 415.00000    | 394,000           | 14.76      | 0.00       | 0                | 500           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 8.00   | Put        |           | 768.00000    | 795,000           | 17.83      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 8.00   | Call       |           | 94.00000     | 88,000            | 17.83      | 0.00       | 0                | 500           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.80   | Put        |           | 599.00000    | 625,000           | 16.95      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.80   | Call       |           | 125.00000    | 118,000           | 16.95      | 0.00       | 0                | 1,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.25   | Put        |           | 0.00000      | 236,000           | 14.74      | 0.00       | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.25   | Call       |           | 0.00000      | 279,000           | 14.74      | 139,500.00 | 500              | 500           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Call       |           | 181.00000    | 170,000           | 17.05      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Put        |           | 796.00000    | 820,000           | 17.05      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Call       |           | 172.00000    | 161,000           | 17.21      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Put        |           | 837.00000    | 861,000           | 17.21      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Call       |           | 190.00000    | 179,000           | 16.88      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Put        |           | 755.00000    | 779,000           | 16.88      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Put        |           | 600.00000    | 622,000           | 16.20      | 0.00       | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Call       |           | 235.00000    | 222,000           | 16.20      | 0.00       | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Call       |           | 370.00000    | 348,000           | 14.86      | 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 | 7.40   | Put        |           | 335.00000    | 348,000           | 14.86      | 0.00                  | 0                | 2,800          |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 522.00000    | 497,000           | 14.97      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 331.00000    | 344,000           | 14.97      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 496.00000    | 472,000           | 15.00      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 355.00000    | 369,000           | 15.00      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 549.00000    | 523,000           | 14.93      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 308.00000    | 320,000           | 14.93      | 0.00                  | 0                | 0              |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |              |                   |            | <b>382,000.00</b>     | <b>2,000</b>     | <b>180,012</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |              |                   |            | <b>268,391,131.00</b> | <b>39,178</b>    | <b>464,914</b> |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.19550   | 7.22630      |                   |            | 0.00                  | 0                | 125            |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.29310   | 7.32580      |                   |            | 0.00                  | 0                | 20             |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>145</b>     |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.00   | Call       |           | 28,441.00000 | 26,051,000        | 14.95      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.00   | Put        |           | 5,811.00000  | 6,501,000         | 14.95      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.05   | Call       |           | 24,730.00000 | 22,499,000        | 14.75      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 7.05   | Put        |           | 7,100.00000  | 7,949,000         | 14.75      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 6.95   | Call       |           | 32,354.00000 | 29,824,000        | 15.15      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 14/03/2011 | Foreign Exchange Option | 6.95   | Put        |           | 4,724.00000  | 5,274,000         | 15.15      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Call       |           | 41,513.00000 | 39,370,000        | 14.76      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Put        |           | 13,933.00000 | 15,060,000        | 14.76      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Option | 7.10   | Call       |           | 38,291.00000 | 36,279,000        | 14.76      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Option | 7.10   | Put        |           | 15,711.00000 | 16,969,000        | 14.76      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Option | 7.00   | Call       |           | 44,880.00000 | 42,612,000        | 14.76      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 13/06/2011 | Foreign Exchange Option | 7.00   | Put        |           | 12,300.00000 | 13,302,000        | 14.76      | 0.00                  | 0                | 0              |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total \$ / R MAXI Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>145</b>    |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Future |        |            | 11.58630  | 11.52200     |                   |            | 6,592,604.70        | 569              | 31,993        |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Future |        |            | 11.73130  | 11.67040     |                   |            | 2,346,260.00        | 200              | 2,391         |
| £ / R                           | On | 19/09/2011 | Foreign Exchange Future |        |            | 11.88300  | 11.82680     |                   |            | 0.00                | 0                | 2,457         |
| £ / R                           | On | 19/12/2011 | Foreign Exchange Future |        |            | 12.02610  | 11.97500     |                   |            | 0.00                | 0                | 0             |
| <b>Total £ / R Future</b>       |    |            |                         |        |            |           |              |                   |            | <b>8,938,864.70</b> | <b>769</b>       | <b>36,841</b> |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Call       |           | 124.00000    | 142,000           | 14.93      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.80  | Put        |           | 402.00000    | 356,000           | 14.93      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Call       |           | 111.00000    | 127,000           | 15.08      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.85  | Put        |           | 439.00000    | 391,000           | 15.08      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Call       |           | 139.00000    | 158,000           | 14.79      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.75  | Put        |           | 367.00000    | 322,000           | 14.79      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Put        |           | 189.00000    | 162,000           | 14.51      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 11.45  | Call       |           | 261.00000    | 298,000           | 14.51      | 0.00                | 0                | 870           |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Put        |           | 1,050.00000  | 990,000           | 17.09      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 12.55  | Call       |           | 22.00000     | 26,000            | 17.09      | 0.00                | 0                | 870           |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 12.00  | Put        |           | 557.00000    | 505,000           | 15.51      | 0.00                | 0                | 0             |
| £ / R                           | On | 14/03/2011 | Foreign Exchange Option | 12.00  | Call       |           | 79.00000     | 91,000            | 15.51      | 0.00                | 0                | 150           |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Call       |           | 335.00000    | 358,000           | 14.67      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 515.00000    | 477,000           | 14.67      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 317.00000    | 340,000           | 14.78      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 547.00000    | 509,000           | 14.78      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 353.00000    | 377,000           | 14.56      | 0.00                | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 483.00000    | 446,000           | 14.56      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 10.75  | Call       |           | 1,009.00000  | 1,058,000         | 14.22      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 10.75  | Put        |           | 89.00000     | 77,000            | 14.22      | 0.00                | 0                | 10            |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.45  | Put        |           | 298.00000    | 273,000           | 14.31      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.45  | Call       |           | 518.00000    | 554,000           | 14.31      | 0.00                | 0                | 10            |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.55  | Call       |           | 463.00000    | 497,000           | 14.32      | 0.00                | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.55  | Put        |           | 343.00000    | 316,000           | 14.32      | 0.00                | 0                | 100           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 715.00000    | 747,000           | 14.42      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 388.00000    | 364,000           | 14.42      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Call       |           | 687.00000    | 718,000           | 14.44      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 410.00000    | 385,000           | 14.44      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 744.00000    | 776,000           | 14.40      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 367.00000    | 343,000           | 14.40      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Call       |           | 633.00000    | 663,000           | 14.47      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Put        |           | 456.00000    | 430,000           | 14.47      | 0.00                | 0                | 100           |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 824.00000    | 850,000           | 14.57      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 499.00000    | 474,000           | 14.57      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 797.00000    | 823,000           | 14.59      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 522.00000    | 497,000           | 14.59      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 851.00000    | 877,000           | 14.54      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 476.00000    | 451,000           | 14.54      | 0.00                | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>2,110</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>8,938,864.70</b> | <b>769</b>       | <b>38,951</b> |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08810   | 0.08810      |                   |            | 0.00                | 0                | 522           |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 0.08940   | 0.08940      |                   |            | 0.00                | 0                | 573           |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,095</b>  |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Call       |           | 265.00000    | 260,000           | 17.08      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.09   | Put        |           | 155.00000    | 150,000           | 17.08      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Call       |           | 29.00000     | 26,000            | 21.02      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.10   | Put        |           | 919.00000    | 916,000           | 21.02      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Call       |           | 1,112.00000  | 1,111,000         | 16.75      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 14/03/2011 | Foreign Exchange Option | 0.08   | Put        |           | 2.00000      | 1,000             | 16.75      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.09   | Call       |           | 620.00000    | 611,000           | 16.61      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.09   | Put        |           | 180.00000    | 171,000           | 16.61      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.10   | Call       |           | 215.00000    | 207,000           | 19.47      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.10   | Put        |           | 775.00000    | 767,000           | 19.47      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.08   | Call       |           | 1,457.00000  | 1,455,000         | 17.05      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.08   | Put        |           | 17.00000     | 15,000            | 17.05      | 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>1,095</b>  |
| € / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.89500   | 9.90330      |                   |            | 29,685.00           | 3                | 17,115        |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 10.01700  | 10.02660     |                   |            | 2,504,250.00        | 250              | 7,278         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 10.14520  | 10.15800     |                   |            | 0.00                | 0                | 2,463         |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 10.26660  | 10.28270     |                   |            | 0.00                | 0                | 0             |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>2,533,935.00</b> | <b>253</b>       | <b>26,856</b> |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Call       |           | 245.00000    | 232,000           | 13.75      | 0.00                | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.80   | Put        |           | 142.00000    | 137,000           | 13.75      | 0.00                | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Call       |           | 215.00000    | 203,000           | 13.62      | 0.00                | 0                | 0             |
| € / R                     | On | 14/03/2011 | Foreign Exchange Option | 9.85   | Put        |           | 162.00000    | 158,000           | 13.62      | 0.00                | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Call       |           | 276.00000    | 264,000           | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.75   | Put        |           | 123.00000    | 119,000           | 13.88      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Put        |           | 58.00000     | 53,000            | 14.51      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.50   | Call       |           | 461.00000    | 448,000           | 14.51      | 0.00  | 0                | 10,429        |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Put        |           | 548.00000    | 551,000           | 15.32      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.40  | Call       |           | 51.00000     | 46,000            | 15.32      | 0.00  | 0                | 14,937        |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Put        |           | 636.00000    | 640,000           | 15.69      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.50  | Call       |           | 39.00000     | 35,000            | 15.69      | 0.00  | 0                | 4,508         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Put        |           | 311.00000    | 310,000           | 14.22      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.10  | Call       |           | 114.00000    | 105,000           | 14.22      | 0.00  | 0                | 100           |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.60   | Call       |           | 382.00000    | 369,000           | 14.26      | 0.00  | 0                | 500           |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 9.60   | Put        |           | 79.00000     | 74,000            | 14.26      | 0.00  | 0                | 3,000         |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.00  | Put        |           | 244.00000    | 242,000           | 13.86      | 0.00  | 0                | 0             |
| € / R            | On | 14/03/2011 | Foreign Exchange Option | 10.00  | Call       |           | 147.00000    | 137,000           | 13.86      | 0.00  | 0                | 500           |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 452.00000    | 443,000           | 13.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 225.00000    | 226,000           | 13.60      | 0.00  | 0                | 0             |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 422.00000    | 414,000           | 13.59      | 0.00  | 0                | 0             |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 245.00000    | 247,000           | 13.59      | 0.00  | 0                | 0             |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 482.00000    | 474,000           | 13.61      | 0.00  | 0                | 0             |
| € / R            | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 205.00000    | 207,000           | 13.61      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 733.00000    | 715,000           | 13.47      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 225.00000    | 220,000           | 13.47      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 700.00000    | 683,000           | 13.48      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Put        |           | 242.00000    | 238,000           | 13.48      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 766.00000    | 748,000           | 13.46      | 0.00  | 0                | 0             |



| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Put        |           | 208.00000    | 203,000           | 13.46      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 792.00000    | 768,000           | 13.35      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 309.00000    | 301,000           | 13.35      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 761.00000    | 739,000           | 13.38      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 328.00000    | 322,000           | 13.38      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 822.00000    | 799,000           | 13.33      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 289.00000    | 282,000           | 13.33      | 0.00                | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>33,974</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>2,533,935.00</b> | <b>253</b>       | <b>60,830</b> |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.21670   | 7.15420      |                   |            | 7,462,067.80        | 1,034            | 7,822         |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.23120   | 7.17020      |                   |            | 1,590,864.00        | 220              | 1,505         |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.24670   | 7.18640      |                   |            | 0.00                | 0                | 5,840         |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>9,052,931.80</b> | <b>1,254</b>     | <b>15,167</b> |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.70   | Call       |           | 467.00000    | 526,000           | 14.57      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.70   | Put        |           | 13.00000     | 9,000             | 14.57      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.75   | Call       |           | 420.00000    | 478,000           | 14.06      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.75   | Put        |           | 16.00000     | 11,000            | 14.06      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.65   | Call       |           | 515.00000    | 575,000           | 15.09      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/03/2011 | Foreign Exchange Option | 6.65   | Put        |           | 11.00000     | 8,000             | 15.09      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 569.00000    | 627,000           | 13.69      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 49.00000     | 46,000            | 13.69      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 525.00000    | 583,000           | 13.38      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 55.00000     | 52,000            | 13.38      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Call       |           | 614.00000    | 672,000           | 13.99      | 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 13/06/2011 Foreign Exchange Option | 6.60   | Put        |           | 44.00000     | 41,000            | 13.99      | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Call       |           | 627.00000    | 677,000           | 12.97      | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Put        |           | 91.00000     | 80,000            | 12.97      | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 586.00000    | 635,000           | 12.74      | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 100.00000    | 88,000            | 12.74      | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 670.00000    | 720,000           | 13.20      | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 84.00000     | 73,000            | 13.20      | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>                          |        |            |           |              |                   |            | <b>9,052,931.80</b> | <b>1,254</b>     | <b>15,167</b> |
| CAD/ R On 14/03/2011 Foreign Exchange Future   |        |            | 7.21310   | 7.23130      |                   |            | 0.00                | 0                | 1,791         |
| CAD/ R On 13/06/2011 Foreign Exchange Future   |        |            | 7.29550   | 7.31530      |                   |            | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,791</b>  |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.05   | Call       |           | 232.00000    | 215,000           | 12.15      | 0.00                | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.05   | Put        |           | 51.00000     | 52,000            | 12.15      | 0.00                | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.10   | Call       |           | 195.00000    | 179,000           | 11.84      | 0.00                | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.10   | Put        |           | 64.00000     | 66,000            | 11.84      | 0.00                | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.00   | Call       |           | 271.00000    | 254,000           | 12.46      | 0.00                | 0                | 0             |
| CAD/ R On 14/03/2011 Foreign Exchange Option   | 7.00   | Put        |           | 40.00000     | 41,000            | 12.46      | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.90   | Call       |           | 478.00000    | 461,000           | 12.08      | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.90   | Put        |           | 63.00000     | 66,000            | 12.08      | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.95   | Call       |           | 439.00000    | 422,000           | 11.97      | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.95   | Put        |           | 74.00000     | 77,000            | 11.97      | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.85   | Call       |           | 519.00000    | 501,000           | 12.19      | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.85   | Put        |           | 54.00000     | 56,000            | 12.19      | 0.00                | 0                | 0             |

| Contract Details            |    |            |                         | Strike   | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CAD/ R Option</b>  |    |            |                         |          |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>         |    |            |                         |          |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,791</b>  |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Future |          |            | 7.64240      | 7.68750      |                   |            |  | 0.00        | 0                | 1,390         |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Future |          |            | 7.75370      | 7.80090      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |          |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,390</b>  |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.25     | Call       |              | 468.00000    | 425,000           | 15.78      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.25     | Put        |              | 31.00000     | 33,000            | 15.78      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30     | Call       |              | 424.00000    | 383,000           | 15.58      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.30     | Put        |              | 37.00000     | 41,000            | 15.58      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.20     | Call       |              | 512.00000    | 469,000           | 15.97      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 14/03/2011 | Foreign Exchange Option | 7.20     | Put        |              | 25.00000     | 27,000            | 15.97      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.10     | Call       |              | 753.00000    | 705,000           | 14.34      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.10     | Put        |              | 52.00000     | 51,000            | 14.34      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.15     | Call       |              | 711.00000    | 664,000           | 14.37      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.15     | Put        |              | 60.00000     | 60,000            | 14.37      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.05     | Call       |              | 796.00000    | 747,000           | 14.32      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.05     | Put        |              | 45.00000     | 43,000            | 14.32      |  | 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>1,390</b>  |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Future |          |            | 14,288.98000 | 14,304.27000 |                   |            |  | 0.00        | 0                | 0             |
| RAIN                        | On | 13/06/2011 | Foreign Exchange Future |          |            | 14,482.36000 | 14,498.74000 |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RAIN Future</b>    |    |            |                         |          |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RAIN                        | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call       |              | 7,043.00000  | 6,890,000         | 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             |

| Contract Details           |    |            |                         | Strike   | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|----------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RAIN                       | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call       |           | 7,043.00000  | 6,890,000         | 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       |           | 7,043.00000  | 6,890,000         | 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       |           | 9,987.00000  | 9,824,000         |            | 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       |           | 9,987.00000  | 9,824,000         |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Put        |           | 0.00000      | 1,000             |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Call       |           | 9,988.00000  | 9,824,000         |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put        |           | 1.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total RAIN Option</b>   |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>          |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Future |          |            | 1.09090   | 1.09340      |                   |            | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Future |          |            | 1.10770   | 1.11000      |                   |            | 0.00        | 0                | 0             |
| <b>Total YUAN/R Future</b> |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.05     | Call       |           | 490.00000    | 468,000           | 14.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.05     | Put        |           | 56.00000     | 59,000            | 14.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.10     | Call       |           | 191.00000    | 177,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.10     | Put        |           | 257.00000    | 268,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.00     | Call       |           | 946.00000    | 918,000           | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 14/03/2011 | Foreign Exchange Option | 1.00     | Put        |           | 12.00000     | 9,000             | 15.00      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.05     | Call       |           | 737.00000    | 721,000           | 13.97      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.05     | Put        |           | 137.00000    | 144,000           | 13.97      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.10     | Call       |           | 435.00000    | 423,000           | 14.49      | 0.00        | 0                | 0             |

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10   | Put        |           | 335.00000    | 346,000           | 14.49      | 0.00                  | 0                | 0              |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00   | Call       |           | 1,143.00000  | 1,123,000         | 13.81      | 0.00                  | 0                | 0              |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00   | Put        |           | 43.00000     | 46,000            | 13.81      | 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>288,534,862.50</b> | <b>39,454</b>    | <b>368,187</b> |
| <b>Total Options</b>                         |        |            |           |              |                   |            | <b>382,000.00</b>     | <b>2,000</b>     | <b>216,096</b> |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            | <b>288,916,862.50</b> | <b>41,454</b>    | <b>584,283</b> |