



Currency Derivatives Daily MTM Report

Daily summary for: 07/03/2011

| 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 | | | 6.86800 | 6.90860 | | | 154,845,928.00 | 22,546 | 212,412 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 6.96160 | 7.00310 | | | 72,150,022.40 | 10,364 | 80,482 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.06650 | 7.10730 | | | 6,974,635.50 | 987 | 13,791 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.16900 | 7.20810 | | | 1,433,800.00 | 200 | 970 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 7.28120 | 7.31670 | | | 0.00 | 0 | 277 |
| Total \$ / R Future | | | | | | | | | | 235,404,385.90 | 34,097 | 307,932 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 0.00000 | 0,000 | 25.83 | 0.00 | 0 | 6,050 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 1,091.00000 | 1,132,000 | 25.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 0.00000 | 0,000 | 26.39 | 0.00 | 0 | 340 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 1,141.00000 | 1,182,000 | 26.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 0.00000 | 0,000 | 25.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 1,041.00000 | 1,082,000 | 25.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,591.00000 | 1,632,000 | 31.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 0.00000 | 0,000 | 31.41 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 3,591.00000 | 3,632,000 | 43.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 43.35 | 0.00 | 0 | 30,000 |

| 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 | Put | | 393.00000 | 432,000 | 18.03 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 2.00000 | 0,000 | 18.03 | 0.00 | 0 | 6,050 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Put | | 1,491.00000 | 1,532,000 | 30.29 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Call | | 0.00000 | 0,000 | 30.29 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Put | | 591.00000 | 632,000 | 20.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Call | | 0.00000 | 0,000 | 20.26 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Put | | 641.00000 | 682,000 | 20.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Call | | 0.00000 | 0,000 | 20.81 | 0.00 | 0 | 871 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Put | | 691.00000 | 732,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Call | | 0.00000 | 0,000 | 21.37 | 0.00 | 0 | 3,071 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 344.00000 | 383,000 | 17.47 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 3.00000 | 1,000 | 17.47 | 0.00 | 0 | 7,600 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Put | | 202.00000 | 236,000 | 15.80 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Call | | 11.00000 | 4,000 | 15.80 | 0.00 | 0 | 3,280 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Put | | 492.00000 | 532,000 | 19.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Call | | 1.00000 | 0,000 | 19.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Put | | 248.00000 | 284,000 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Call | | 7.00000 | 2,000 | 16.36 | 0.00 | 0 | 100 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Put | | 442.00000 | 482,000 | 18.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Call | | 1.00000 | 0,000 | 18.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 4.00000 | 1,000 | 16.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 295.00000 | 333,000 | 16.91 | 0.00 | 0 | 2,571 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.85 | Put | | 34.00000 | 41,000 | 13.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.85 | Call | | 93.00000 | 59,000 | 13.01 | 0.00 | 0 | 8,500 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Put | | 118.00000 | 145,000 | 14.68 | 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 | 7.00 | Call | | 27.00000 | 13,000 | 14.68 | 0.00 | 0 | 1,600 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Call | | 87.00000 | 74,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Put | | 534.00000 | 562,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Call | | 79.00000 | 67,000 | 16.63 | 0.00 | 0 | 800 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Put | | 576.00000 | 605,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Call | | 96.00000 | 82,000 | 16.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Put | | 493.00000 | 520,000 | 16.16 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Call | | 395.00000 | 361,000 | 14.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Put | | 92.00000 | 99,000 | 14.43 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Put | | 339.00000 | 361,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Call | | 142.00000 | 123,000 | 15.22 | 0.00 | 0 | 400 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 238.00000 | 257,000 | 14.51 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 191.00000 | 169,000 | 14.51 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Put | | 1,029.00000 | 1,064,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Call | | 32.00000 | 26,000 | 18.97 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Put | | 842.00000 | 875,000 | 18.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Call | | 45.00000 | 37,000 | 18.03 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Put | | 375.00000 | 399,000 | 15.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Call | | 128.00000 | 111,000 | 15.45 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Call | | 116.00000 | 100,000 | 15.69 | 0.00 | 0 | 250 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Put | | 413.00000 | 438,000 | 15.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 270.00000 | 290,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 173.00000 | 152,000 | 14.75 | 0.00 | 0 | 650 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 96.00000 | 88,000 | 18.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 1,039.00000 | 1,072,000 | 18.26 | 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 | 8.10 | Call | | 91.00000 | 83,000 | 18.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 1,084.00000 | 1,117,000 | 18.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 102.00000 | 93,000 | 18.08 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 995.00000 | 1,027,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Put | | 821.00000 | 852,000 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Call | | 128.00000 | 118,000 | 17.35 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Call | | 211.00000 | 195,000 | 15.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Put | | 504.00000 | 529,000 | 15.90 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Call | | 478.00000 | 448,000 | 14.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Put | | 171.00000 | 182,000 | 14.60 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Call | | 417.00000 | 389,000 | 14.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Put | | 210.00000 | 223,000 | 14.61 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Put | | 541.00000 | 567,000 | 16.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Call | | 198.00000 | 183,000 | 16.08 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Put | | 657.00000 | 685,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Call | | 164.00000 | 151,000 | 16.63 | 0.00 | 0 | 200 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 330.00000 | 312,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 472.00000 | 493,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 313.00000 | 296,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 505.00000 | 527,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 347.00000 | 329,000 | 15.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 439.00000 | 460,000 | 15.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 589.00000 | 566,000 | 14.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 308.00000 | 321,000 | 14.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 562.00000 | 540,000 | 14.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 331.00000 | 345,000 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 617.00000 | 593,000 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 286.00000 | 298,000 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 609.00000 | 586,000 | 14.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 292.00000 | 305,000 | 14.87 | 0.00 | 0 | 1,000 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 168,733 |
| Total \$ / R | | | | | | | | | | 235,404,385.90 | 34,097 | 476,665 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Future | | | 6.86800 | 6.90860 | | | 0.00 | 0 | 70 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Future | | | 6.96160 | 7.00310 | | | 696,160.00 | 100 | 330 |
| Total \$ / R MAXI Future | | | | | | | | | | 696,160.00 | 100 | 400 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Call | | 2,722.00000 | 1,324,000 | 14.68 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Put | | 11,862.00000 | 14,524,000 | 14.68 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Call | | 1,745.00000 | 760,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Put | | 15,885.00000 | 18,960,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 6.95 | Call | | 4,161.00000 | 2,255,000 | 14.13 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 6.95 | Put | | 8,301.00000 | 10,455,000 | 14.13 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 19,093.00000 | 16,889,000 | 14.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 23,783.00000 | 25,729,000 | 14.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 17,287.00000 | 15,217,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 26,977.00000 | 29,057,000 | 14.75 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | 21,080.00000 | 18,738,000 | 14.28 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | 20,770.00000 | 22,578,000 | 14.28 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | 10,533.00000 | 9,043,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | 45,223.00000 | 47,883,000 | 15.92 | 0.00 | 0 | 60 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 60 |
| Total \$ / R MAXI | | | | | | | | | | 696,160.00 | 100 | 460 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | | | 11.15660 | 11.25090 | | | 3,514,329.00 | 315 | 30,058 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.29620 | 11.39240 | | | 7,975,117.20 | 706 | 4,034 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.44560 | 11.54080 | | | 2,002,980.00 | 175 | 2,612 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.58680 | 11.67920 | | | 0.00 | 0 | 87 |
| Total £ / R Future | | | | | | | | | | 13,492,426.20 | 1,196 | 36,791 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.80 | Call | | 5.00000 | 1,000 | 17.90 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.80 | Put | | 554.00000 | 644,000 | 17.90 | 0.00 | 0 | 2,000 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Call | | 4.00000 | 1,000 | 18.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Put | | 603.00000 | 694,000 | 18.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Call | | 6.00000 | 2,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Put | | 505.00000 | 595,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Put | | 234.00000 | 306,000 | 15.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Call | | 35.00000 | 13,000 | 15.42 | 0.00 | 0 | 569 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Put | | 1,299.00000 | 1,393,000 | 23.23 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Call | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 569 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Put | | 751.00000 | 843,000 | 19.32 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Call | | 2.00000 | 0,000 | 19.32 | 0.00 | 0 | 150 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 0,000 | 18.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 3,251.00000 | 3,157,000 | 18.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 18.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 3,951.00000 | 3,857,000 | 18.06 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 182.00000 | 152,000 | 15.19 | 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 | 11.85 | Put | | 640.00000 | 706,000 | 15.19 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 170.00000 | 141,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 678.00000 | 745,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 194.00000 | 162,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Put | | 602.00000 | 666,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Call | | 741.00000 | 658,000 | 13.67 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Put | | 99.00000 | 112,000 | 13.67 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Put | | 367.00000 | 416,000 | 14.17 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Call | | 309.00000 | 262,000 | 14.17 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Call | | 271.00000 | 229,000 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Put | | 429.00000 | 483,000 | 14.43 | 0.00 | 0 | 100 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Call | | 159.00000 | 132,000 | 15.44 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Put | | 717.00000 | 786,000 | 15.44 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 507.00000 | 457,000 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 466.00000 | 511,000 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Call | | 484.00000 | 438,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 493.00000 | 542,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 532.00000 | 477,000 | 14.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 441.00000 | 481,000 | 14.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 444.00000 | 402,000 | 14.74 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 553.00000 | 606,000 | 14.74 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Call | | 304.00000 | 274,000 | 15.67 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Put | | 863.00000 | 928,000 | 15.67 | 0.00 | 0 | 200 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 618.00000 | 571,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 589.00000 | 634,000 | 14.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 598.00000 | 552,000 | 14.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 619.00000 | 665,000 | 14.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 642.00000 | 591,000 | 14.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 563.00000 | 604,000 | 14.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 428.00000 | 394,000 | 15.60 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 949.00000 | 1,007,000 | 15.60 | 0.00 | 0 | 250 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 4,058 |
| Total £ / R | | | | | | | | | | 13,492,426.20 | 1,196 | 40,849 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08360 | 0.08390 | | | 0.00 | 0 | 426 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08480 | 0.08510 | | | 0.00 | 0 | 573 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 999 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Call | | 15.00000 | 6,000 | 18.74 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Put | | 325.00000 | 346,000 | 18.74 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Call | | 0.00000 | 0,000 | 26.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Put | | 1,310.00000 | 1,340,000 | 26.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Call | | 690.00000 | 660,000 | 17.98 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 17.98 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Call | | 303.00000 | 281,000 | 16.56 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Put | | 293.00000 | 301,000 | 16.56 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Call | | 74.00000 | 65,000 | 20.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Put | | 1,064.00000 | 1,085,000 | 20.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Call | | 1,031.00000 | 1,001,000 | 16.06 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Put | | 21.00000 | 21,000 | 16.06 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 999 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.61790 | 9.66980 | | | 13,830,540.20 | 1,438 | 16,869 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.73440 | 9.78750 | | | 3,630,931.20 | 373 | 8,926 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 9.85630 | 9.90790 | | | 985,630.00 | 100 | 3,261 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 9.97110 | 10.02030 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | 18,447,101.40 | 1,911 | 29,056 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Call | | 37.00000 | 17,000 | 14.17 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Put | | 167.00000 | 199,000 | 14.17 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Call | | 27.00000 | 12,000 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Put | | 207.00000 | 244,000 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Call | | 50.00000 | 26,000 | 13.73 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Put | | 130.00000 | 158,000 | 13.73 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Put | | 27.00000 | 27,000 | 13.40 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Call | | 197.00000 | 145,000 | 13.40 | 0.00 | 0 | 10,429 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Put | | 731.00000 | 782,000 | 19.39 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Call | | 1.00000 | 0,000 | 19.39 | 0.00 | 0 | 14,937 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 830.00000 | 882,000 | 20.25 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 20.25 | 0.00 | 0 | 4,508 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Put | | 435.00000 | 483,000 | 16.78 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Call | | 5.00000 | 1,000 | 16.78 | 0.00 | 0 | 100 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Call | | 121.00000 | 75,000 | 12.43 | 0.00 | 0 | 500 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Put | | 51.00000 | 57,000 | 12.43 | 0.00 | 0 | 3,000 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.00 | Put | | 340.00000 | 385,000 | 15.91 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.00 | Call | | 10.00000 | 3,000 | 15.91 | 0.00 | 0 | 500 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 269.00000 | 239,000 | 13.40 | 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 | 9.80 | Put | | 282.00000 | 305,000 | 13.40 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 249.00000 | 221,000 | 13.58 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 312.00000 | 337,000 | 13.58 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 294.00000 | 258,000 | 13.22 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 257.00000 | 274,000 | 13.22 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 532.00000 | 496,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Put | | 274.00000 | 290,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 504.00000 | 469,000 | 13.50 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 296.00000 | 313,000 | 13.50 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 562.00000 | 525,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 254.00000 | 269,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 599.00000 | 568,000 | 13.66 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 379.00000 | 397,000 | 13.66 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 573.00000 | 542,000 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 403.00000 | 421,000 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 627.00000 | 594,000 | 13.64 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 357.00000 | 373,000 | 13.64 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 33,974 |
| Total € / R | | | | | | | | | | 18,447,101.40 | 1,911 | 63,030 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 6.97470 | 6.99070 | | | 2,371,398.00 | 340 | 7,849 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 6.98960 | 7.00590 | | | 629,064.00 | 90 | 10,083 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.00620 | 7.02150 | | | 700,620.00 | 100 | 6,140 |
| Total AU\$ / R Future | | | | | | | | | | 3,701,082.00 | 530 | 24,072 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.70 | Call | | 292.00000 | 275,000 | 13.55 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.70 | Put | | 1.00000 | 0,000 | 13.55 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75 | Call | | 244.00000 | 226,000 | 12.83 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.75 | Put | | 3.00000 | 1,000 | 12.83 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65 | Call | | 342.00000 | 325,000 | 14.27 | 0.00 | 0 | 0 |
| AU\$ / R On 14/03/2011 Foreign Exchange Option | 6.65 | Put | | 1.00000 | 0,000 | 14.27 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Call | | 413.00000 | 397,000 | 12.65 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Put | | 57.00000 | 57,000 | 12.65 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Call | | 371.00000 | 356,000 | 12.31 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Put | | 65.00000 | 66,000 | 12.31 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Call | | 455.00000 | 440,000 | 12.99 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Put | | 49.00000 | 50,000 | 12.99 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Call | | 482.00000 | 466,000 | 12.42 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Put | | 111.00000 | 110,000 | 12.42 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Call | | 443.00000 | 427,000 | 12.17 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Put | | 122.00000 | 121,000 | 12.17 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Call | | 521.00000 | 505,000 | 12.67 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Put | | 100.00000 | 99,000 | 12.67 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | 3,701,082.00 | 530 | 24,072 |
| CAD/ R On 14/03/2011 Foreign Exchange Future | | | 7.07460 | 7.11190 | | | 0.00 | 0 | 1,791 |
| CAD/ R On 13/06/2011 Foreign Exchange Future | | | 7.15610 | 7.19420 | | | 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 | | 92.00000 | 60,000 | 11.92 | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.05 | Put | | 30.00000 | 35,000 | 11.92 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Call | | 60.00000 | 37,000 | 12.38 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Put | | 48.00000 | 62,000 | 12.38 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Call | | 130.00000 | 94,000 | 12.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Put | | 18.00000 | 19,000 | 12.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Call | | 367.00000 | 342,000 | 12.85 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Put | | 73.00000 | 86,000 | 12.85 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Call | | 330.00000 | 306,000 | 12.71 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Put | | 86.00000 | 100,000 | 12.71 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Call | | 406.00000 | 379,000 | 12.99 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Put | | 62.00000 | 73,000 | 12.99 | 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 | | | 7.40710 | 7.47430 | | | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.51270 | 7.58140 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 233.00000 | 169,000 | 14.88 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 9.00000 | 12,000 | 14.88 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 189.00000 | 127,000 | 14.45 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 15.00000 | 20,000 | 14.45 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 280.00000 | 214,000 | 15.31 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 6.00000 | 7,000 | 15.31 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 543.00000 | 485,000 | 14.57 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 62.00000 | 72,000 | 14.57 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.15 | Call | | 504.00000 | 447,000 | 14.51 | 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 | 13/06/2011 | Foreign Exchange Option | 7.15 | Put | | 73.00000 | 84,000 | 14.51 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 584.00000 | 525,000 | 14.64 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 53.00000 | 62,000 | 14.64 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 13,761.60000 | 13,833.55000 | | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 13,947.34000 | 14,020.77000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call | | 2,336.00000 | 1,616,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Put | | 1.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call | | 2,335.00000 | 1,616,000 | 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 | | 2,336.00000 | 1,616,000 | 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 | | 5,208.00000 | 4,473,000 | | 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 | | 5,208.00000 | 4,473,000 | | 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 | | 5,208.00000 | 4,474,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0 |
| Total RAIN Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Future | | | 1.04760 | 1.05200 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Future | | | 1.06420 | 1.06870 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05 | Call | | 101.00000 | 64,000 | 13.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.05 | Put | | 81.00000 | 88,000 | 13.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10 | Call | | 5.00000 | 3,000 | 18.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.10 | Put | | 485.00000 | 527,000 | 18.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00 | Call | | 524.00000 | 478,000 | 17.00 | | 0.00 | 0 | 0 |
| YUAN/R On 14/03/2011 Foreign Exchange Option | 1.00 | Put | | 4.00000 | 2,000 | 17.00 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Call | | 412.00000 | 379,000 | 13.85 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Put | | 225.00000 | 237,000 | 13.85 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Call | | 207.00000 | 186,000 | 14.99 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Put | | 520.00000 | 544,000 | 14.99 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Call | | 758.00000 | 716,000 | 13.52 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Put | | 71.00000 | 74,000 | 13.52 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 271,741,155.50 | 37,834 | 401,041 |
| Total Options | | | | | | | | 0.00 | 0 | 206,825 |
| Grand Total: | | | | | | | | 271,741,155.50 | 37,834 | 607,866 |