



Currency Derivatives Daily MTM Report

Daily summary for: 04/05/2011

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 13/06/2011 | | | 6.69190 | 6.66490 | | | 82,169,840.10 | 12,279 | 427,004 |
| \$ / R | On | 19/09/2011 | | | 6.78750 | 6.76080 | | | 4,751,250.00 | 700 | 119,622 |
| \$ / R | On | 19/12/2011 | | | 6.88090 | 6.85480 | | | 0.00 | 0 | 12,572 |
| \$ / R | On | 19/03/2012 | | | 6.98030 | 6.95460 | | | 0.00 | 0 | 1,240 |
| \$ / R | On | 17/09/2012 | | | 7.21690 | 7.19110 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 86,921,090.10 | 12,979 | 560,438 |
| \$ / R | On | 13/06/2011 | 7.45 | Call | | 4.00000 | 5,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.45 | Put | | 789.00000 | 763,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.50 | Call | | 4.00000 | 4,000 | 17.49 | 0.00 | 0 | 800 |
| \$ / R | On | 13/06/2011 | 7.50 | Put | | 839.00000 | 812,000 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.40 | Call | | 5.00000 | 6,000 | 16.94 | 0.00 | 0 | 7,200 |
| \$ / R | On | 13/06/2011 | 7.40 | Put | | 740.00000 | 714,000 | 16.94 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | 6.70 | Call | | 102.00000 | 112,000 | 13.07 | 0.00 | 0 | 650 |
| \$ / R | On | 13/06/2011 | 6.70 | Put | | 137.00000 | 120,000 | 13.07 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | 7.20 | Put | | 547.00000 | 521,000 | 15.83 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.20 | Call | | 12.00000 | 13,000 | 15.83 | 0.00 | 0 | 1,690 |

| 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 | 7.05 | Put | | 409.00000 | 384,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 24.00000 | 26,000 | 15.00 | 0.00 | 0 | 6,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Put | | 1,336.00000 | 1,309,000 | 20.25 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Call | | 1.00000 | 1,000 | 20.25 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Put | | 1,136.00000 | 1,109,000 | 19.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Call | | 1.00000 | 1,000 | 19.15 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Put | | 595.00000 | 569,000 | 16.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Call | | 10.00000 | 11,000 | 16.11 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Call | | 8.00000 | 9,000 | 16.38 | 0.00 | 0 | 250 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Put | | 643.00000 | 617,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 454.00000 | 429,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 19.00000 | 21,000 | 15.28 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | 364.00000 | 340,000 | 14.72 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | 29.00000 | 32,000 | 14.72 | 0.00 | 0 | 19,330 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | 692.00000 | 665,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | 7.00000 | 7,000 | 16.66 | 0.00 | 0 | 5,500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Put | | 321.00000 | 298,000 | 14.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Call | | 36.00000 | 40,000 | 14.45 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Call | | 123.00000 | 140,000 | 13.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Put | | 108.00000 | 98,000 | 13.34 | 0.00 | 0 | 7,450 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Call | | 55.00000 | 61,000 | 13.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Put | | 240.00000 | 219,000 | 13.89 | 0.00 | 0 | 2,400 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Put | | 280.00000 | 257,000 | 14.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Call | | 45.00000 | 49,000 | 14.17 | 0.00 | 0 | 2,650 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.50 | Call | | 221.00000 | 242,000 | 14.15 | 0.00 | 0 | 3,000 |

| 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 | 6.50 | Put | | 56.00000 | 50,000 | 14.15 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.80 | Put | | 203.00000 | 183,000 | 13.62 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.80 | Call | | 68.00000 | 75,000 | 13.62 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.75 | Put | | 168.00000 | 150,000 | 13.34 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.75 | Call | | 83.00000 | 92,000 | 13.34 | 0.00 | 0 | 175 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 35.00000 | 37,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 1,324.00000 | 1,300,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Call | | 33.00000 | 35,000 | 20.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 1,372.00000 | 1,348,000 | 20.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 38.00000 | 39,000 | 20.11 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 1,277.00000 | 1,252,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Put | | 1,087.00000 | 1,063,000 | 19.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Call | | 48.00000 | 50,000 | 19.18 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Call | | 85.00000 | 89,000 | 17.31 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Put | | 724.00000 | 702,000 | 17.31 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Call | | 225.00000 | 236,000 | 14.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Put | | 264.00000 | 249,000 | 14.52 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Call | | 191.00000 | 199,000 | 14.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Put | | 330.00000 | 312,000 | 14.98 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Put | | 768.00000 | 745,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Call | | 79.00000 | 82,000 | 17.55 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Put | | 903.00000 | 879,000 | 18.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Call | | 64.00000 | 66,000 | 18.25 | 0.00 | 0 | 200 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Call | | 271.00000 | 286,000 | 14.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Put | | 210.00000 | 199,000 | 14.52 | 0.00 | 0 | 5,000 |

| 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 | 6.60 | Put | | 165.00000 | 157,000 | 14.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Call | | 326.00000 | 344,000 | 14.52 | 0.00 | 0 | 6,060 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | 476.00000 | 456,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | 137.00000 | 143,000 | 15.92 | 0.00 | 0 | 6,060 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Put | | 3,042.00000 | 3,016,000 | 24.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Call | | 3.00000 | 3,000 | 24.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 180.00000 | 185,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 675.00000 | 654,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 170.00000 | 175,000 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 715.00000 | 694,000 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 190.00000 | 196,000 | 16.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 635.00000 | 615,000 | 16.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.75 | Put | | 271.00000 | 260,000 | 14.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.75 | Call | | 376.00000 | 391,000 | 14.92 | 0.00 | 0 | 5,925 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 364.00000 | 373,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 445.00000 | 429,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 347.00000 | 355,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 478.00000 | 461,000 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 382.00000 | 393,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 413.00000 | 399,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 377.00000 | 387,000 | 15.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 422.00000 | 407,000 | 15.20 | 0.00 | 0 | 1,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 530.00000 | 538,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 539.00000 | 521,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 512.00000 | 519,000 | 15.84 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 571.00000 | 552,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 552.00000 | 560,000 | 15.66 | 0.00 | 0 | 13,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 511.00000 | 493,000 | 15.66 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 145,140 |
| Total \$ / R | | | | | | | | | | 86,921,090.10 | 12,979 | 705,578 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Future | | | 6.69190 | 6.66490 | | | | 0.00 | 0 | 284 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Future | | | 6.78750 | 6.76080 | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 284 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | | 2,370.00000 | 2,582,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | | 40,880.00000 | 38,392,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | | 1,911.00000 | 2,076,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | | 45,421.00000 | 42,886,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | | 2,937.00000 | 3,208,000 | 14.72 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | | 36,447.00000 | 34,018,000 | 14.72 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | | 662.00000 | 705,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | | 69,172.00000 | 66,515,000 | 16.66 | 0.00 | 0 | 60 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | | 13,683.00000 | 14,290,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | | 47,603.00000 | 45,540,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Call | | | 12,616.00000 | 13,170,000 | 16.15 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Put | | | 51,536.00000 | 49,420,000 | 16.15 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Call | | | 14,851.00000 | 15,515,000 | 15.68 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Put | | | 43,771.00000 | 41,765,000 | 15.68 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 60 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 344 |

| 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 Future | | | 11.05920 | 10.98110 | | | 5,529,600.00 | 500 | 26,322 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.20110 | 11.12330 | | | 0.00 | 0 | 29,935 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.33750 | 11.26070 | | | 0.00 | 0 | 993 |
| Total £ / R Future | | | | | | | | | | 5,529,600.00 | 500 | 57,250 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 17.00000 | 22,000 | 15.15 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Put | | 886.00000 | 813,000 | 15.15 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 15.00000 | 19,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 934.00000 | 860,000 | 15.32 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 20.00000 | 25,000 | 14.98 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Put | | 839.00000 | 766,000 | 14.98 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Call | | 326.00000 | 385,000 | 13.33 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Put | | 95.00000 | 76,000 | 13.33 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Put | | 521.00000 | 457,000 | 13.80 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Call | | 52.00000 | 66,000 | 13.80 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Call | | 40.00000 | 50,000 | 14.14 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Put | | 609.00000 | 541,000 | 14.14 | 0.00 | 0 | 100 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Call | | 13.00000 | 17,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Put | | 982.00000 | 908,000 | 15.49 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 249.00000 | 272,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 626.00000 | 571,000 | 14.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Call | | 235.00000 | 257,000 | 14.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 662.00000 | 606,000 | 14.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 263.00000 | 288,000 | 14.42 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 590.00000 | 537,000 | 14.42 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 210.00000 | 230,000 | 14.87 | 0.00 | 0 | 3,455 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 737.00000 | 679,000 | 14.87 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Call | | 127.00000 | 139,000 | 15.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Put | | 1,104.00000 | 1,038,000 | 15.88 | 0.00 | 0 | 200 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.00 | Put | | 319.00000 | 285,000 | 13.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.00 | Call | | 442.00000 | 486,000 | 13.86 | 0.00 | 0 | 3,455 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 372.00000 | 397,000 | 14.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 761.00000 | 710,000 | 14.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 357.00000 | 381,000 | 14.94 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 796.00000 | 744,000 | 14.94 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 387.00000 | 413,000 | 14.76 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 726.00000 | 676,000 | 14.76 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 240.00000 | 256,000 | 15.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 1,179.00000 | 1,119,000 | 15.88 | 0.00 | 0 | 250 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 7,680 |
| Total £ / R | | | | | | | | | | 5,529,600.00 | 500 | 64,930 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08300 | 0.08250 | | | 0.00 | 0 | 647 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | | | 0.08420 | 0.08370 | | | 0.00 | 0 | 16,271 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 16,918 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Call | | 105.00000 | 116,000 | 18.04 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Put | | 355.00000 | 316,000 | 18.04 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Call | | 7.00000 | 8,000 | 21.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Put | | 1,257.00000 | 1,208,000 | 21.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Call | | 760.00000 | 808,000 | 17.91 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Put | | 10.00000 | 8,000 | 17.91 | 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 | 0.08 | Call | | 547.00000 | 577,000 | 16.11 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Put | | 177.00000 | 157,000 | 16.11 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Call | | 182.00000 | 190,000 | 19.57 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Put | | 812.00000 | 770,000 | 19.57 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Call | | 1,377.00000 | 1,427,000 | 15.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Put | | 7.00000 | 7,000 | 15.54 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 16,918 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.94640 | 9.87540 | | | 656,462.40 | 66 | 16,955 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.05530 | 9.98550 | | | 0.00 | 0 | 51,077 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.15670 | 10.09020 | | | 0.00 | 0 | 2,000 |
| Total € / R Future | | | | | | | | | | 656,462.40 | 66 | 70,032 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 192.00000 | 241,000 | 12.07 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Put | | 117.00000 | 95,000 | 12.07 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 162.00000 | 208,000 | 11.90 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 137.00000 | 112,000 | 11.90 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 224.00000 | 276,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 99.00000 | 80,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 514.00000 | 558,000 | 13.02 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Put | | 179.00000 | 153,000 | 13.02 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 482.00000 | 524,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 197.00000 | 169,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 547.00000 | 593,000 | 13.02 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 162.00000 | 138,000 | 13.02 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Put | | 236.00000 | 206,000 | 13.01 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Call | | 421.00000 | 461,000 | 13.01 | 0.00 | 0 | 3,590 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.40 | Put | | 605.00000 | 552,000 | 14.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.40 | Call | | 190.00000 | 207,000 | 14.08 | 0.00 | 0 | 3,590 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 588.00000 | 625,000 | 13.43 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 298.00000 | 268,000 | 13.43 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 559.00000 | 596,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 319.00000 | 289,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 617.00000 | 656,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 277.00000 | 249,000 | 13.42 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 7,180 |
| Total € / R | | | | | | | | | | 656,462.40 | 66 | 77,212 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.18970 | 7.22500 | | | 179,742.50 | 25 | 12,661 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.20080 | 7.23720 | | | 0.00 | 0 | 8,820 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.21330 | 7.25120 | | | 0.00 | 0 | 150 |
| Total AU\$ / R Future | | | | | | | | | | 179,742.50 | 25 | 21,631 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Call | | 577.00000 | 542,000 | 11.82 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Put | | 2.00000 | 2,000 | 11.82 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Call | | 528.00000 | 493,000 | 11.62 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Put | | 3.00000 | 3,000 | 11.62 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.60 | Call | | 626.00000 | 591,000 | 12.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 1,000 | 12.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Call | | 617.00000 | 584,000 | 11.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Put | | 30.00000 | 33,000 | 11.61 | 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 19/09/2011 Foreign Exchange Option | 6.70 | Call | | 573.00000 | 540,000 | 11.51 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Put | | 36.00000 | 39,000 | 11.51 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Call | | 662.00000 | 628,000 | 11.70 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Put | | 25.00000 | 27,000 | 11.70 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65 | Call | | 667.00000 | 635,000 | 12.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65 | Put | | 66.00000 | 72,000 | 12.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70 | Call | | 627.00000 | 596,000 | 12.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70 | Put | | 76.00000 | 83,000 | 12.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60 | Call | | 707.00000 | 675,000 | 12.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60 | Put | | 56.00000 | 62,000 | 12.00 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 179,742.50 | 25 | 21,631 |
| CAD/ R On 13/06/2011 Foreign Exchange Future | | | 6.98270 | 6.99710 | | | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Future | | | 7.06440 | 7.07950 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Call | | 154.00000 | 146,000 | 10.80 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Put | | 57.00000 | 63,000 | 10.80 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.95 | Call | | 121.00000 | 113,000 | 10.45 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.95 | Put | | 74.00000 | 80,000 | 10.45 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.85 | Call | | 191.00000 | 182,000 | 11.14 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.85 | Put | | 44.00000 | 49,000 | 11.14 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.25 | Call | | 134.00000 | 129,000 | 11.92 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.25 | Put | | 305.00000 | 315,000 | 11.92 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.30 | Call | | 119.00000 | 115,000 | 12.07 | | 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 19/09/2011 Foreign Exchange Option | 7.30 | Put | | 340.00000 | 351,000 | 12.07 | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.20 | Call | | 150.00000 | 145,000 | 11.77 | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.20 | Put | | 271.00000 | 281,000 | 11.77 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Future | | | 7.79610 | 7.74440 | | | 0.00 | 0 | 900 |
| CHF / R On 19/09/2011 Foreign Exchange Future | | | 7.91040 | 7.85900 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 0.00 | 0 | 900 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10 | Call | | 654.00000 | 703,000 | 16.47 | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10 | Put | | 10.00000 | 7,000 | 16.47 | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15 | Call | | 606.00000 | 655,000 | 16.23 | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15 | Put | | 12.00000 | 9,000 | 16.23 | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05 | Call | | 702.00000 | 752,000 | 16.71 | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05 | Put | | 8.00000 | 6,000 | 16.71 | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Call | | 395.00000 | 427,000 | 14.53 | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Put | | 186.00000 | 167,000 | 14.53 | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Call | | 367.00000 | 396,000 | 14.54 | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Put | | 208.00000 | 186,000 | 14.54 | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Call | | 426.00000 | 458,000 | 14.51 | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Put | | 167.00000 | 148,000 | 14.51 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | 0.00 | 0 | 900 |
| RAIN On 13/06/2011 Foreign Exchange Future | | | 13,838.53000 | 13,756.52000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|----------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.00 | Call | | 2,565.00000 | 3,385,000 | | 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 | | 2,565.00000 | 3,385,000 | | 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 | | 2,565.00000 | 3,385,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total RAIN Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Future | | | 1.03240 | 1.02790 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Future | | | 1.05200 | 1.04760 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.05 | Call | | 95.00000 | 106,000 | 13.14 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.05 | Put | | 316.00000 | 282,000 | 13.14 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.10 | Call | | 23.00000 | 27,000 | 15.24 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.10 | Put | | 744.00000 | 703,000 | 15.24 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.00 | Call | | 335.00000 | 370,000 | 11.75 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.00 | Put | | 56.00000 | 46,000 | 11.75 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.10 | Call | | 202.00000 | 212,000 | 15.45 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.10 | Put | | 726.00000 | 692,000 | 15.45 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.15 | Call | | 117.00000 | 123,000 | 16.84 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.15 | Put | | 1,141.00000 | 1,103,000 | 16.84 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.05 | Call | | 356.00000 | 374,000 | 14.10 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.05 | Put | | 380.00000 | 354,000 | 14.10 | 0.00 | 0 | 0 |
| Total YUAN/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 YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 93,286,895.00 | 13,570 | 727,453 |
| Total Options | | | | | | | 0.00 | 0 | 160,060 |
| Grand Total: | | | | | | | 93,286,895.00 | 13,570 | 887,513 |