



Currency Derivatives Daily MTM Report

Daily summary for: 04/02/2011

| 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 | | | 7.30080 | 7.29000 | | | 170,502,883.20 | 23,354 | 223,335 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.39210 | 7.38050 | | | 42,504,575.00 | 5,750 | 51,050 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.50450 | 7.49210 | | | 37,522.50 | 5 | 12,150 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.62020 | 7.60650 | | | 0.00 | 0 | 190 |
| Total \$ / R Future | | | | | | | | | | 213,044,980.70 | 29,109 | 286,725 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Call | | 8.00000 | 10,000 | 17.58 | 0.00 | 0 | 29,607 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.00 | Put | | 718.00000 | 709,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Call | | 6.00000 | 8,000 | 17.83 | 0.00 | 0 | 340 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.05 | Put | | 766.00000 | 757,000 | 17.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Call | | 10.00000 | 12,000 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.95 | Put | | 670.00000 | 661,000 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Put | | 1,211.00000 | 1,201,000 | 20.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.50 | Call | | 1.00000 | 2,000 | 20.08 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 3,210.00000 | 3,199,000 | 31.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 0.00000 | 0,000 | 31.44 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 131.00000 | 132,000 | 14.09 | 264,000.00 | 2,000 | 2,000 |

| 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 | Call | | 121.00000 | 133,000 | 14.09 | 0.00 | 0 | 29,607 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Put | | 1,112.00000 | 1,101,000 | 19.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 8.40 | Call | | 2.00000 | 2,000 | 19.58 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Put | | 267.00000 | 265,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.50 | Call | | 57.00000 | 66,000 | 15.08 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Put | | 307.00000 | 303,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.55 | Call | | 47.00000 | 54,000 | 15.33 | 0.00 | 0 | 871 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Put | | 349.00000 | 344,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.60 | Call | | 39.00000 | 45,000 | 15.58 | 0.00 | 0 | 3,071 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 109.00000 | 110,000 | 14.29 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 149.00000 | 161,000 | 14.29 | 0.00 | 0 | 9,600 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Put | | 59.00000 | 60,000 | 14.90 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.10 | Call | | 249.00000 | 261,000 | 14.90 | 0.00 | 0 | 3,280 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Put | | 194.00000 | 193,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.40 | Call | | 84.00000 | 94,000 | 14.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Put | | 73.00000 | 74,000 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.15 | Call | | 213.00000 | 225,000 | 14.70 | 0.00 | 0 | 600 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Put | | 161.00000 | 161,000 | 14.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.35 | Call | | 101.00000 | 112,000 | 14.34 | 28,000.00 | 250 | 150 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 180.00000 | 192,000 | 14.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 90.00000 | 91,000 | 14.49 | 0.00 | 0 | 2,571 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.85 | Put | | 18.00000 | 19,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.85 | Call | | 458.00000 | 470,000 | 15.92 | 0.00 | 0 | 8,500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Call | | 220.00000 | 233,000 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.45 | Put | | 290.00000 | 291,000 | 14.85 | 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 | | 202.00000 | 216,000 | 15.08 | 0.00 | 0 | 800 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.50 | Put | | 322.00000 | 324,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Call | | 238.00000 | 253,000 | 14.63 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.40 | Put | | 258.00000 | 261,000 | 14.63 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Call | | 718.00000 | 730,000 | 14.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Put | | 38.00000 | 38,000 | 14.47 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Put | | 166.00000 | 168,000 | 14.58 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Call | | 346.00000 | 360,000 | 14.58 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 113.00000 | 115,000 | 14.55 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 443.00000 | 457,000 | 14.55 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Put | | 712.00000 | 709,000 | 17.32 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Call | | 92.00000 | 101,000 | 17.32 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Put | | 545.00000 | 543,000 | 16.42 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Call | | 125.00000 | 135,000 | 16.42 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Put | | 186.00000 | 189,000 | 14.60 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Call | | 316.00000 | 331,000 | 14.60 | 0.00 | 0 | 500 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 181.00000 | 194,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 739.00000 | 740,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Call | | 172.00000 | 184,000 | 16.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 780.00000 | 780,000 | 16.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 191.00000 | 205,000 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 699.00000 | 701,000 | 16.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Put | | 547.00000 | 550,000 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Call | | 239.00000 | 254,000 | 15.94 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Call | | 386.00000 | 403,000 | 14.85 | 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 | | 294.00000 | 299,000 | 14.85 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 545.00000 | 563,000 | 14.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 289.00000 | 293,000 | 14.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 517.00000 | 536,000 | 14.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 311.00000 | 316,000 | 14.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 573.00000 | 591,000 | 14.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 267.00000 | 271,000 | 14.81 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | 292,000.00 | 2,250 | 181,697 |
| Total \$ / R | | | | | | | | | | 213,336,980.70 | 31,359 | 468,422 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Future | | | 7.30080 | 7.29000 | | | 0.00 | 0 | 125 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Future | | | 7.39210 | 7.38050 | | | 0.00 | 0 | 20 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 145 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Call | | 32,788.00000 | 33,948,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.00 | Put | | 3,788.00000 | 3,868,000 | 15.31 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Call | | 28,755.00000 | 29,929,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 7.05 | Put | | 4,755.00000 | 4,849,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 6.95 | Call | | 36,995.00000 | 38,141,000 | 15.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/03/2011 | Foreign Exchange Option | 6.95 | Put | | 2,995.00000 | 3,061,000 | 15.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 44,265.00000 | 45,660,000 | 14.55 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 11,215.00000 | 11,450,000 | 14.55 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 40,877.00000 | 42,285,000 | 14.56 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 12,827.00000 | 13,075,000 | 14.56 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | 47,801.00000 | 49,180,000 | 14.54 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | 9,751.00000 | 9,970,000 | 14.54 | 0.00 | 0 | 0 |

| 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 | 0 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 145 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | | | 11.72270 | 11.77760 | | | 3,505,087.30 | 299 | 31,613 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.85630 | 11.91000 | | | 106,706.70 | 9 | 2,381 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 12.01440 | 12.06780 | | | 0.00 | 0 | 2,457 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 12.17500 | 12.22770 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | 3,611,794.00 | 308 | 36,451 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.80 | Call | | 205.00000 | 178,000 | 14.18 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.80 | Put | | 227.00000 | 255,000 | 14.18 | 510,000.00 | 2,000 | 2,000 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Call | | 184.00000 | 160,000 | 14.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.85 | Put | | 256.00000 | 287,000 | 14.33 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Call | | 227.00000 | 199,000 | 14.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.75 | Put | | 199.00000 | 226,000 | 14.03 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Put | | 92.00000 | 103,000 | 14.26 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 11.45 | Call | | 420.00000 | 376,000 | 14.26 | 0.00 | 0 | 870 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Put | | 808.00000 | 857,000 | 16.45 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.55 | Call | | 36.00000 | 30,000 | 16.45 | 0.00 | 0 | 870 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Put | | 355.00000 | 391,000 | 14.79 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2011 | Foreign Exchange Option | 12.00 | Call | | 133.00000 | 114,000 | 14.79 | 0.00 | 0 | 150 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 427.00000 | 399,000 | 14.10 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.85 | Put | | 367.00000 | 393,000 | 14.10 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 403.00000 | 379,000 | 14.21 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 393.00000 | 423,000 | 14.21 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 453.00000 | 424,000 | 14.09 | 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 | | 343.00000 | 368,000 | 14.09 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Call | | 1,214.00000 | 1,164,000 | 14.17 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 10.75 | Put | | 54.00000 | 58,000 | 14.17 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Put | | 201.00000 | 218,000 | 14.02 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.45 | Call | | 661.00000 | 624,000 | 14.02 | 0.00 | 0 | 10 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Call | | 597.00000 | 562,000 | 14.04 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Put | | 237.00000 | 256,000 | 14.04 | 0.00 | 0 | 100 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Call | | 0.00000 | 359,000 | 14.32 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Put | | 0.00000 | 453,000 | 14.32 | 45,300.00 | 100 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 861.00000 | 824,000 | 14.28 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 293.00000 | 310,000 | 14.28 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Call | | 830.00000 | 794,000 | 14.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 312.00000 | 330,000 | 14.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 893.00000 | 856,000 | 14.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 275.00000 | 292,000 | 14.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 769.00000 | 736,000 | 14.35 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 351.00000 | 372,000 | 14.35 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Call | | 0.00000 | 515,000 | 14.68 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Put | | 0.00000 | 601,000 | 14.68 | 120,200.00 | 200 | 200 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 967.00000 | 932,000 | 14.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 389.00000 | 407,000 | 14.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 938.00000 | 903,000 | 14.35 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 410.00000 | 428,000 | 14.35 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 997.00000 | 961,000 | 14.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 369.00000 | 386,000 | 14.29 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total £ / R Option | | | | | | | | | | 675,500.00 | 2,300 | 4,410 |
| Total £ / R | | | | | | | | | | 4,287,294.00 | 2,608 | 40,861 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08930 | 0.08910 | | | 6,072.40 | 68 | 518 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.09050 | 0.09030 | | | 0.00 | 0 | 573 |
| Total ¥ / R Future | | | | | | | | | | 6,072.40 | 68 | 1,091 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Call | | 318.00000 | 329,000 | 17.01 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.09 | Put | | 108.00000 | 99,000 | 17.01 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Call | | 29.00000 | 31,000 | 20.44 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.10 | Put | | 819.00000 | 801,000 | 20.44 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Call | | 1,211.00000 | 1,231,000 | 17.73 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Option | 0.08 | Put | | 1.00000 | 1,000 | 17.73 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Call | | 669.00000 | 684,000 | 16.39 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Put | | 139.00000 | 134,000 | 16.39 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Call | | 225.00000 | 232,000 | 19.09 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Put | | 695.00000 | 682,000 | 19.09 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Call | | 1,542.00000 | 1,561,000 | 17.33 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Put | | 12.00000 | 11,000 | 17.33 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 6,072.40 | 68 | 1,091 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.89430 | 9.94440 | | | 17,344,707.90 | 1,753 | 17,178 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 10.00620 | 10.05580 | | | 30,018.60 | 3 | 7,278 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.14060 | 10.19040 | | | 0.00 | 0 | 2,463 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.27770 | 10.32720 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | 17,374,726.50 | 1,756 | 26,919 |

| 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 | 9.80 | Call | | 253.00000 | 221,000 | 13.38 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.80 | Put | | 109.00000 | 127,000 | 13.38 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Call | | 221.00000 | 191,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.85 | Put | | 127.00000 | 147,000 | 13.24 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Call | | 287.00000 | 253,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.75 | Put | | 93.00000 | 109,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Put | | 39.00000 | 46,000 | 14.24 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.50 | Call | | 483.00000 | 440,000 | 14.24 | 0.00 | 0 | 10,429 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Put | | 501.00000 | 545,000 | 15.05 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.40 | Call | | 45.00000 | 39,000 | 15.05 | 0.00 | 0 | 14,937 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Put | | 589.00000 | 635,000 | 15.44 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.50 | Call | | 33.00000 | 29,000 | 15.44 | 0.00 | 0 | 4,508 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Put | | 264.00000 | 300,000 | 13.88 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.10 | Call | | 108.00000 | 94,000 | 13.88 | 0.00 | 0 | 100 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Call | | 400.00000 | 360,000 | 13.95 | 0.00 | 0 | 500 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 9.60 | Put | | 56.00000 | 66,000 | 13.95 | 0.00 | 0 | 3,000 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.00 | Put | | 199.00000 | 231,000 | 13.48 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2011 | Foreign Exchange Option | 10.00 | Call | | 143.00000 | 125,000 | 13.48 | 0.00 | 0 | 500 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 455.00000 | 429,000 | 13.43 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Put | | 199.00000 | 223,000 | 13.43 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 425.00000 | 400,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 219.00000 | 244,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 486.00000 | 459,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 180.00000 | 203,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 735.00000 | 709,000 | 13.47 | 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 | 9.65 | Put | | 195.00000 | 218,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 702.00000 | 677,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 212.00000 | 236,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 769.00000 | 742,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 179.00000 | 201,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 801.00000 | 777,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 274.00000 | 299,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 771.00000 | 748,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 294.00000 | 320,000 | 13.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 833.00000 | 808,000 | 13.44 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 256.00000 | 280,000 | 13.44 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 33,974 |
| Total € / R | | | | | | | | | | 17,374,726.50 | 1,756 | 60,893 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.40510 | 7.34110 | | | 2,184,504.50 | 295 | 7,827 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.41200 | 7.34750 | | | 33,724,600.00 | 4,550 | 6,257 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.42980 | 7.36600 | | | 0.00 | 0 | 5,842 |
| Total AU\$ / R Future | | | | | | | | | | 35,909,104.50 | 4,845 | 19,926 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.70 | Call | | 647.00000 | 709,000 | 16.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.70 | Put | | 6.00000 | 4,000 | 16.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.75 | Call | | 598.00000 | 660,000 | 15.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.75 | Put | | 7.00000 | 5,000 | 15.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.65 | Call | | 696.00000 | 759,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Option | 6.65 | Put | | 5.00000 | 4,000 | 16.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Call | | 733.00000 | 793,000 | 14.61 | 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 13/06/2011 Foreign Exchange Option | 6.65 | Put | | 36.00000 | 31,000 | 14.61 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Call | | 687.00000 | 746,000 | 14.30 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Put | | 40.00000 | 34,000 | 14.30 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Call | | 780.00000 | 840,000 | 14.92 | | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Put | | 33.00000 | 28,000 | 14.92 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Call | | 782.00000 | 839,000 | 13.63 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Put | | 66.00000 | 59,000 | 13.63 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Call | | 738.00000 | 794,000 | 13.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Put | | 72.00000 | 64,000 | 13.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Call | | 827.00000 | 884,000 | 13.87 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Put | | 61.00000 | 54,000 | 13.87 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 35,909,104.50 | 4,845 | 19,926 |
| CAD/ R On 14/03/2011 Foreign Exchange Future | | | 7.40480 | 7.36790 | | | | 0.00 | 0 | 1,791 |
| CAD/ R On 13/06/2011 Foreign Exchange Future | | | 7.48120 | 7.44320 | | | | 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 | | 339.00000 | 373,000 | 13.04 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.05 | Put | | 21.00000 | 18,000 | 13.04 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.10 | Call | | 295.00000 | 329,000 | 12.74 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.10 | Put | | 27.00000 | 24,000 | 12.74 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.00 | Call | | 384.00000 | 419,000 | 13.34 | | 0.00 | 0 | 0 |
| CAD/ R On 14/03/2011 Foreign Exchange Option | 7.00 | Put | | 16.00000 | 14,000 | 13.34 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Call | | 582.00000 | 616,000 | 12.20 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Put | | 39.00000 | 35,000 | 12.20 | | 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 | 13/06/2011 | Foreign Exchange Option | 6.95 | Call | | 539.00000 | 572,000 | 12.08 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Put | | 46.00000 | 41,000 | 12.08 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Call | | 625.00000 | 660,000 | 12.31 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Put | | 32.00000 | 29,000 | 12.31 | 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 | | | 7.64320 | 7.68390 | | | 305,728.00 | 40 | 1,200 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.74600 | 7.78640 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | 305,728.00 | 40 | 1,200 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Call | | 459.00000 | 423,000 | 15.84 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.25 | Put | | 25.00000 | 30,000 | 15.84 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Call | | 415.00000 | 380,000 | 15.62 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.30 | Put | | 31.00000 | 37,000 | 15.62 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Call | | 504.00000 | 467,000 | 16.05 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2011 | Foreign Exchange Option | 7.20 | Put | | 20.00000 | 24,000 | 16.05 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 732.00000 | 697,000 | 14.39 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 46.00000 | 51,000 | 14.39 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.15 | Call | | 690.00000 | 656,000 | 14.41 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.15 | Put | | 54.00000 | 60,000 | 14.41 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 775.00000 | 739,000 | 14.37 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 39.00000 | 43,000 | 14.37 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 305,728.00 | 40 | 1,200 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 14,423.19000 | 14,446.70000 | | | 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 Future | | | 14,603.98000 | 14,626.53000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Call | | 8,467.00000 | 8,232,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0 |
| RAIN | On | 14/03/2011 | Foreign Exchange Option | 13600.01 | Call | | 8,467.00000 | 8,232,000 | 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 | | 8,467.00000 | 8,232,000 | 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 | | 11,265.00000 | 11,040,000 | | 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 | | 11,265.00000 | 11,040,000 | | 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 | | 11,265.00000 | 11,040,000 | | 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 | 14/03/2011 | Foreign Exchange Future | | | 1.11270 | 1.11110 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Future | | | 1.12900 | 1.12730 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Option | 1.05 | Call | | 631.00000 | 644,000 | 13.00 | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Option | 1.05 | Put | | 20.00000 | 17,000 | 13.00 | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Option | 1.10 | Call | | 262.00000 | 269,000 | 14.00 | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Option | 1.10 | Put | | 151.00000 | 142,000 | 14.00 | 0.00 | 0 | 0 |
| YUAN/R | On | 14/03/2011 | Foreign Exchange Option | 1.00 | Call | | 1,118.00000 | 1,131,000 | 16.00 | 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 14/03/2011 Foreign Exchange Option | 1.00 | Put | | 7.00000 | 4,000 | 16.00 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Call | | 862.00000 | 882,000 | 13.79 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Put | | 89.00000 | 92,000 | 13.79 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Call | | 514.00000 | 536,000 | 14.12 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Put | | 241.00000 | 246,000 | 14.12 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Call | | 1,300.00000 | 1,315,000 | 13.57 | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Put | | 27.00000 | 25,000 | 13.57 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 270,252,406.10 | 36,126 | 374,248 |
| Total Options | | | | | | | 967,500.00 | 4,550 | 220,081 |
| Grand Total: | | | | | | | 271,219,906.10 | 40,676 | 594,329 |