



# Currency Derivatives Daily MTM Report

Daily summary for: 01/04/2011

| 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 |        |            | 6.80480   | 6.83020      |                   |            | 122,915,102.40        | 18,063           | 416,921        |
| \$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 6.90410   | 6.92970      |                   |            | 61,246,271.10         | 8,871            | 108,485        |
| \$ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.00000   | 7.02690      |                   |            | 350,000.00            | 50               | 3,122          |
| \$ / R                     | On | 19/03/2012 | Foreign Exchange Future |        |            | 7.10200   | 7.13130      |                   |            | 0.00                  | 0                | 638            |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>184,511,373.50</b> | <b>26,984</b>    | <b>529,166</b> |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Call       |           | 34.00000     | 29,000            | 16.63      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.45   | Put        |           | 654.00000    | 674,000           | 16.63      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Call       |           | 30.00000     | 25,000            | 16.86      | 0.00                  | 0                | 800            |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.50   | Put        |           | 700.00000    | 720,000           | 16.86      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Call       |           | 39.00000     | 33,000            | 16.39      | 0.00                  | 0                | 7,200          |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.40   | Put        |           | 609.00000    | 628,000           | 16.39      | 314,000.00            | 500              | 1,500          |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 245.00000    | 224,000           | 13.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 115.00000    | 119,000           | 13.83      | 0.00                  | 0                | 300            |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.20   | Put        |           | 434.00000    | 451,000           | 15.44      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.20   | Call       |           | 64.00000     | 56,000            | 15.44      | 0.00                  | 0                | 1,790          |
| \$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Put        |           | 315.00000    | 330,000           | 14.72      | 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 | 7.05   | Call       |           | 95.00000     | 85,000            | 14.72      | 0.00  | 0                | 6,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,180.00000  | 1,202,000         | 19.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 8.00   | Call       |           | 10.00000     | 7,000             | 19.24      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.80   | Put        |           | 985.00000    | 1,007,000         | 18.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.80   | Call       |           | 15.00000     | 12,000            | 18.29      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.25   | Put        |           | 477.00000    | 494,000           | 15.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.25   | Call       |           | 57.00000     | 49,000            | 15.67      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.30   | Call       |           | 50.00000     | 43,000            | 15.91      | 0.00  | 0                | 250           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.30   | Put        |           | 520.00000    | 538,000           | 15.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.10   | Put        |           | 353.00000    | 369,000           | 14.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.10   | Call       |           | 83.00000     | 74,000            | 14.96      | 0.00  | 0                | 650           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.00   | Put        |           | 278.00000    | 292,000           | 14.48      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.00   | Call       |           | 108.00000    | 97,000            | 14.48      | 0.00  | 0                | 19,330        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.35   | Put        |           | 564.00000    | 582,000           | 16.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.35   | Call       |           | 44.00000     | 37,000            | 16.15      | 0.00  | 0                | 5,500         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.95   | Put        |           | 243.00000    | 257,000           | 14.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.95   | Call       |           | 123.00000    | 112,000           | 14.25      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 278.00000    | 256,000           | 13.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 98.00000     | 101,000           | 13.98      | 0.00  | 0                | 7,200         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.85   | Call       |           | 159.00000    | 146,000           | 13.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.85   | Put        |           | 179.00000    | 191,000           | 13.77      | 0.00  | 0                | 2,400         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.90   | Put        |           | 210.00000    | 223,000           | 14.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.90   | Call       |           | 140.00000    | 128,000           | 14.01      | 0.00  | 0                | 2,650         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Call       |           | 67.00000     | 63,000            | 19.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,187.00000  | 1,209,000         | 19.66      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Call       |           | 63.00000     | 60,000            | 19.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Put        |           | 1,233.00000  | 1,256,000         | 19.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Call       |           | 70.00000     | 67,000            | 19.44      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,140.00000  | 1,163,000         | 19.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Put        |           | 958.00000    | 980,000           | 18.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Call       |           | 88.00000     | 84,000            | 18.57      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Call       |           | 145.00000    | 138,000           | 16.83      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Put        |           | 615.00000    | 634,000           | 16.83      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Call       |           | 344.00000    | 329,000           | 14.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Put        |           | 214.00000    | 225,000           | 14.65      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 291.00000    | 278,000           | 14.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 261.00000    | 274,000           | 14.65      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Put        |           | 656.00000    | 675,000           | 17.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Call       |           | 136.00000    | 129,000           | 17.05      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Put        |           | 782.00000    | 803,000           | 17.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Call       |           | 112.00000    | 107,000           | 17.70      | 0.00  | 0                | 200           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 403.00000    | 386,000           | 14.65      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Put        |           | 173.00000    | 182,000           | 14.65      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 250.00000    | 241,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 573.00000    | 591,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 238.00000    | 229,000           | 16.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 611.00000    | 629,000           | 16.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 264.00000    | 254,000           | 15.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 537.00000    | 554,000           | 15.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Call       |           | 473.00000    | 457,000           | 15.29      | 0.00  | 0                | 0             |

| Contract Details                |            |                         |                         | Strike  | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------|------------|-------------------------|-------------------------|---------|------------|--------------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 7.04    | Put        |              | 378.00000    | 391,000           | 15.29      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 7.09    | Call       |              | 449.00000    | 434,000           | 15.33      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 7.09    | Put        |              | 404.00000    | 418,000           | 15.33      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 6.99    | Call       |              | 498.00000    | 482,000           | 15.25      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 6.99    | Put        |              | 353.00000    | 366,000           | 15.25      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 7.00    | Call       |              | 491.00000    | 475,000           | 15.26      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 19/03/2012              | Foreign Exchange Option | 7.00    | Put        |              | 360.00000    | 373,000           | 15.26      | 0.00                  | 0                | 1,000          |
| <b>Total \$ / R Option</b>      |            |                         |                         |         |            |              |              |                   |            | <b>314,000.00</b>     | <b>500</b>       | <b>110,970</b> |
| <b>Total \$ / R</b>             |            |                         |                         |         |            |              |              |                   |            | <b>184,825,373.50</b> | <b>27,484</b>    | <b>640,136</b> |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Future |                         | 6.80480 |            | 6.83020      |              |                   |            | 258,582.40            | 38               | 280            |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Future |                         | 6.90410 |            | 6.92970      |              |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |         |            |              |              |                   |            | <b>258,582.40</b>     | <b>38</b>        | <b>280</b>     |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.05                    | Call    |            | 9,505.00000  | 8,499,000    | 14.72             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.05                    | Put     |            | 31,485.00000 | 33,019,000   | 14.72             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.10                    | Call    |            | 8,345.00000  | 7,408,000    | 14.96             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.10                    | Put     |            | 35,325.00000 | 36,928,000   | 14.96             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.00                    | Call    |            | 10,825.00000 | 9,747,000    | 14.48             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.00                    | Put     |            | 27,805.00000 | 29,267,000   | 14.48             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.35                    | Call    |            | 4,389.00000  | 3,737,000    | 16.15             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.35                    | Put     |            | 56,369.00000 | 58,257,000   | 16.15             |            | 0.00                  | 0                | 60             |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.10                    | Call    |            | 21,925.00000 | 20,894,000   | 15.52             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.10                    | Put     |            | 38,955.00000 | 40,484,000   | 15.52             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.15                    | Call    |            | 20,442.00000 | 19,472,000   | 15.74             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.15                    | Put     |            | 42,472.00000 | 44,062,000   | 15.74             |            | 0.00                  | 0                | 0              |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| \$ / R MAX                      | On | 19/09/2011 | Foreign Exchange Option | 7.05   | Call       |           | 23,525.00000 | 22,430,000        | 15.31      | 0.00                | 0                | 0             |
| \$ / R MAX                      | On | 19/09/2011 | Foreign Exchange Option | 7.05   | Put        |           | 35,555.00000 | 37,020,000        | 15.31      | 0.00                | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>60</b>     |
| <b>Total \$ / R MAXI</b>        |    |            |                         |        |            |           |              |                   |            | <b>258,582.40</b>   | <b>38</b>        | <b>340</b>    |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Future |        |            | 10.90220  | 10.93620     |                   |            | 1,537,210.20        | 141              | 26,810        |
| £ / R                           | On | 19/09/2011 | Foreign Exchange Future |        |            | 11.04120  | 11.07580     |                   |            | 165,618.00          | 15               | 29,955        |
| £ / R                           | On | 19/12/2011 | Foreign Exchange Future |        |            | 11.17200  | 11.20930     |                   |            | 67,032.00           | 6                | 452           |
| <b>Total £ / R Future</b>       |    |            |                         |        |            |           |              |                   |            | <b>1,769,860.20</b> | <b>162</b>       | <b>57,217</b> |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Call       |           | 45.00000     | 41,000            | 15.16      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 959.00000    | 989,000           | 15.16      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 41.00000     | 37,000            | 15.29      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 1,005.00000  | 1,035,000         | 15.29      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 49.00000     | 45,000            | 15.04      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 913.00000    | 943,000           | 15.04      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 10.75  | Call       |           | 357.00000    | 331,000           | 12.83      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 10.75  | Put        |           | 171.00000    | 179,000           | 12.83      | 0.00                | 0                | 10            |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.45  | Put        |           | 611.00000    | 637,000           | 14.16      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.45  | Call       |           | 97.00000     | 89,000            | 14.16      | 0.00                | 0                | 10            |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.55  | Call       |           | 80.00000     | 73,000            | 14.41      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.55  | Put        |           | 694.00000    | 721,000           | 14.41      | 0.00                | 0                | 100           |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.95  | Call       |           | 37.00000     | 34,000            | 15.42      | 0.00                | 0                | 0             |
| £ / R                           | On | 13/06/2011 | Foreign Exchange Option | 11.95  | Put        |           | 1,051.00000  | 1,082,000         | 15.42      | 0.00                | 0                | 100           |
| £ / R                           | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 278.00000    | 267,000           | 14.97      | 0.00                | 0                | 0             |
| £ / R                           | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 702.00000    | 726,000           | 14.97      | 0.00                | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Call       |           | 265.00000    | 254,000           | 15.07      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 739.00000    | 763,000           | 15.07      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 293.00000    | 281,000           | 14.86      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 667.00000    | 690,000           | 14.86      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Call       |           | 240.00000    | 230,000           | 15.28      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Put        |           | 814.00000    | 839,000           | 15.28      | 0.00                | 0                | 100           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Call       |           | 154.00000    | 147,000           | 16.21      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Put        |           | 1,178.00000  | 1,206,000         | 16.21      | 0.00                | 0                | 200           |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 397.00000    | 386,000           | 15.43      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 838.00000    | 864,000           | 15.43      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 383.00000    | 372,000           | 15.51      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 874.00000    | 900,000           | 15.51      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 413.00000    | 401,000           | 15.34      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 804.00000    | 829,000           | 15.34      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Call       |           | 264.00000    | 257,000           | 16.35      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Put        |           | 1,255.00000  | 1,285,000         | 16.35      | 0.00                | 0                | 250           |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>770</b>    |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>1,769,860.20</b> | <b>162</b>       | <b>57,987</b> |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 0.08070   | 0.08240      |                   |            | 8,070.00            | 100              | 1,173         |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 0.08200   | 0.08370      |                   |            | 0.00                | 0                | 16,271        |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>8,070.00</b>     | <b>100</b>       | <b>17,444</b> |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.09   | Call       |           | 154.00000    | 111,000           | 18.51      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.09   | Put        |           | 414.00000    | 541,000           | 18.51      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.10   | Call       |           | 27.00000     | 18,000            | 22.06      | 0.00                | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.10   | Put        |           | 1,287.00000  | 1,448,000         | 22.06      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.08   | Call       |           | 767.00000    | 615,000           | 16.04      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.08   | Put        |           | 27.00000     | 45,000            | 16.04      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Call       |           | 569.00000    | 477,000           | 16.66      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Put        |           | 199.00000    | 277,000           | 16.66      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Call       |           | 210.00000    | 177,000           | 20.19      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Put        |           | 840.00000    | 977,000           | 20.19      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,380.00000  | 1,218,000         | 14.55      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Put        |           | 10.00000     | 18,000            | 14.55      | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>8,070.00</b>      | <b>100</b>       | <b>17,444</b> |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.61170   | 9.67480      |                   |            | 9,313,737.30         | 969              | 15,900        |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.72790   | 9.79160      |                   |            | 972,790.00           | 100              | 50,917        |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 9.83580   | 9.90130      |                   |            | 0.00                 | 0                | 300           |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>10,286,527.30</b> | <b>1,069</b>     | <b>67,117</b> |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 166.00000    | 145,000           | 13.12      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 291.00000    | 333,000           | 13.12      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 150.00000    | 131,000           | 13.31      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 325.00000    | 369,000           | 13.31      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 184.00000    | 161,000           | 12.92      | 0.00                 | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 259.00000    | 299,000           | 12.92      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 426.00000    | 389,000           | 13.19      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 284.00000    | 311,000           | 13.19      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 399.00000    | 364,000           | 13.20      | 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 | 9.70   | Put        |           | 307.00000    | 336,000           | 13.20      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 453.00000    | 416,000           | 13.19      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Put        |           | 261.00000    | 288,000           | 13.19      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 502.00000    | 468,000           | 13.55      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 401.00000    | 432,000           | 13.55      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 477.00000    | 444,000           | 13.57      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 426.00000    | 458,000           | 13.57      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 528.00000    | 492,000           | 13.53      | 0.00                 | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 377.00000    | 406,000           | 13.53      | 0.00                 | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>10,286,527.30</b> | <b>1,069</b>     | <b>67,117</b> |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 6.99380   | 7.00140      |                   |            | 0.00                 | 0                | 13,275        |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.00990   | 7.01780      |                   |            | 0.00                 | 0                | 8,570         |
| AU\$ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.02750   | 7.03610      |                   |            | 0.00                 | 0                | 0             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>21,845</b> |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 380.00000    | 372,000           | 11.16      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 29.00000     | 28,000            | 11.16      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 337.00000    | 329,000           | 11.01      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 36.00000     | 35,000            | 11.01      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Call       |           | 423.00000    | 415,000           | 11.31      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Put        |           | 22.00000     | 21,000            | 11.31      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Call       |           | 443.00000    | 437,000           | 11.24      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Put        |           | 75.00000     | 77,000            | 11.24      | 0.00                 | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 405.00000    | 400,000           | 11.17      | 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   | Put        |           | 87.00000     | 90,000            | 11.17      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 482.00000    | 476,000           | 11.31      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 64.00000     | 66,000            | 11.31      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Call       |           | 493.00000    | 486,000           | 11.00      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Put        |           | 107.00000    | 109,000           | 11.00      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Call       |           | 458.00000    | 452,000           | 11.00      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Put        |           | 122.00000    | 125,000           | 11.00      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Call       |           | 529.00000    | 522,000           | 11.00      |  | 0.00        | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Put        |           | 93.00000     | 95,000            | 11.00      |  | 0.00        | 0                | 0             |
| <b>Total AU\$ / R Option</b>                   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>                          |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,845</b> |
| CAD/ R On 13/06/2011 Foreign Exchange Future   |        |            | 7.04430   | 7.00960      |                   |            |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Future   |        |            | 7.12870   | 7.09340      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.90   | Call       |           | 205.00000    | 228,000           | 11.65      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.90   | Put        |           | 95.00000     | 84,000            | 11.65      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.95   | Call       |           | 173.00000    | 195,000           | 11.44      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.95   | Put        |           | 113.00000    | 101,000           | 11.44      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.85   | Call       |           | 239.00000    | 264,000           | 11.86      |  | 0.00        | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.85   | Put        |           | 79.00000     | 70,000            | 11.86      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.25   | Call       |           | 158.00000    | 171,000           | 11.52      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.25   | Put        |           | 315.00000    | 292,000           | 11.52      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.30   | Call       |           | 143.00000    | 154,000           | 11.66      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.30   | Put        |           | 350.00000    | 325,000           | 11.66      |  | 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 | 7.20     | Call       |              | 175.00000    | 189,000           | 11.39      | 0.00        | 0                | 0             |
| CAD/ R                      | On | 19/09/2011 | Foreign Exchange Option | 7.20     | Put        |              | 282.00000    | 260,000           | 11.39      | 0.00        | 0                | 0             |
| <b>Total CAD/ R Option</b>  |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>         |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Future |          |            | 7.33260      | 7.47020      |                   |            | 0.00        | 0                | 900           |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Future |          |            | 7.44490      | 7.58440      |                   |            | 0.00        | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>900</b>    |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.10     | Call       |              | 444.00000    | 339,000           | 15.67      | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.10     | Put        |              | 74.00000     | 106,000           | 15.67      | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.15     | Call       |              | 405.00000    | 305,000           | 15.51      | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.15     | Put        |              | 85.00000     | 122,000           | 15.51      | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.05     | Call       |              | 484.00000    | 375,000           | 15.84      | 0.00        | 0                | 0             |
| CHF / R                     | On | 13/06/2011 | Foreign Exchange Option | 7.05     | Put        |              | 64.00000     | 92,000            | 15.84      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.65     | Call       |              | 288.00000    | 232,000           | 15.74      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.65     | Put        |              | 354.00000    | 437,000           | 15.74      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.70     | Call       |              | 268.00000    | 216,000           | 15.85      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.70     | Put        |              | 384.00000    | 471,000           | 15.85      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.60     | Call       |              | 309.00000    | 249,000           | 15.62      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.60     | Put        |              | 325.00000    | 404,000           | 15.62      | 0.00        | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>900</b>    |
| RAIN                        | On | 13/06/2011 | Foreign Exchange Future |          |            | 13,637.78000 | 13,735.36000 |                   |            | 0.00        | 0                | 0             |
| <b>Total RAIN Future</b>    |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RAIN                        | On | 13/06/2011 | Foreign Exchange Option | 13500.00 | Call       |              | 2,354.00000  | 1,378,000         |            | 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 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Call       |           | 2,354.00000  | 1,378,000         |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Put        |           | 1.00000      | 0,000             |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Call       |           | 2,354.00000  | 1,378,000         |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total RAIN Option</b>   |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>          |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Future |          |            | 1.04170   | 1.04660      |                   |            | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Future |          |            | 1.06100   | 1.06670      |                   |            | 0.00        | 0                | 0             |
| <b>Total YUAN/R Future</b> |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.05     | Call       |           | 243.00000    | 217,000           | 13.73      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.05     | Put        |           | 277.00000    | 300,000           | 13.73      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.10     | Call       |           | 105.00000    | 92,000            | 15.52      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.10     | Put        |           | 639.00000    | 675,000           | 15.52      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.00     | Call       |           | 539.00000    | 497,000           | 12.68      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.00     | Put        |           | 73.00000     | 80,000            | 12.68      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.10     | Call       |           | 309.00000    | 288,000           | 15.48      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.10     | Put        |           | 642.00000    | 678,000           | 15.48      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.15     | Call       |           | 195.00000    | 181,000           | 16.79      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.15     | Put        |           | 1,028.00000  | 1,071,000         | 16.79      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.05     | Call       |           | 500.00000    | 468,000           | 14.25      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.05     | Put        |           | 333.00000    | 358,000           | 14.25      | 0.00        | 0                | 0             |
| <b>Total YUAN/R Option</b> |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total YUAN/R</b>        |    |            |                         |          |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details     | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| <b>Total Futures</b> |        |            |           |              |                   |            | <b>196,834,413.40</b> | <b>28,353</b>    | <b>693,969</b> |
| <b>Total Options</b> |        |            |           |              |                   |            | <b>314,000.00</b>     | <b>500</b>       | <b>111,800</b> |
| <b>Grand Total:</b>  |        |            |           |              |                   |            | <b>197,148,413.40</b> | <b>28,853</b>    | <b>805,769</b> |