

Currency Derivatives Daily MTM Report

Daily summary for: 15/04/2011

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 13/06/2011 | | | 6.90300 | 6.89910 | | | 80,116,218.00 | 11,606 | 412,467 |
| \$ / R | On | 19/09/2011 | | | 7.00490 | 7.00040 | | | 23,816,660.00 | 3,400 | 112,435 |
| \$ / R | On | 19/12/2011 | | | 7.10370 | 7.09920 | | | 1,044,243.90 | 147 | 11,931 |
| \$ / R | On | 19/03/2012 | | | 7.20800 | 7.20340 | | | 0.00 | 0 | 888 |
| Total \$ / R Future | | | | | | | | | 104,977,121.90 | 15,153 | 537,721 |
| \$ / R | On | 13/06/2011 | 7.45 | Call | | 24.00000 | 25,000 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.45 | Put | | 575.00000 | 572,000 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.50 | Call | | 20.00000 | 21,000 | 15.89 | 0.00 | 0 | 800 |
| \$ / R | On | 13/06/2011 | 7.50 | Put | | 621.00000 | 618,000 | 15.89 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.40 | Call | | 28.00000 | 29,000 | 15.45 | 0.00 | 0 | 7,200 |
| \$ / R | On | 13/06/2011 | 7.40 | Put | | 529.00000 | 526,000 | 15.45 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | 6.70 | Call | | 272.00000 | 275,000 | 13.96 | 0.00 | 0 | 650 |
| \$ / R | On | 13/06/2011 | 6.70 | Put | | 73.00000 | 72,000 | 13.96 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | 7.20 | Put | | 357.00000 | 354,000 | 14.57 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | 7.20 | Call | | 56.00000 | 57,000 | 14.57 | 0.00 | 0 | 1,690 |
| \$ / R | On | 13/06/2011 | 7.05 | Put | | 242.00000 | 240,000 | 13.92 | 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 | | 91.00000 | 93,000 | 13.92 | 0.00 | 0 | 6,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Put | | 1,105.00000 | 1,101,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Call | | 4.00000 | 4,000 | 18.08 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Put | | 909.00000 | 905,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Call | | 8.00000 | 8,000 | 17.20 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Put | | 398.00000 | 395,000 | 14.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Call | | 47.00000 | 48,000 | 14.79 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Call | | 40.00000 | 41,000 | 15.01 | 0.00 | 0 | 250 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Put | | 441.00000 | 438,000 | 15.01 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 278.00000 | 276,000 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 77.00000 | 79,000 | 14.13 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | 208.00000 | 206,000 | 13.70 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | 107.00000 | 109,000 | 13.70 | 0.00 | 0 | 19,330 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | 485.00000 | 482,000 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | 34.00000 | 35,000 | 15.23 | 0.00 | 0 | 5,500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Put | | 176.00000 | 174,000 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Call | | 125.00000 | 127,000 | 13.48 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Call | | 309.00000 | 312,000 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Put | | 60.00000 | 59,000 | 14.13 | 0.00 | 0 | 7,450 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Call | | 173.00000 | 176,000 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Put | | 124.00000 | 123,000 | 13.43 | 0.00 | 0 | 2,400 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Put | | 147.00000 | 145,000 | 13.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Call | | 146.00000 | 148,000 | 13.26 | 0.00 | 0 | 2,650 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.50 | Call | | 431.00000 | 435,000 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.50 | Put | | 32.00000 | 32,000 | 14.66 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.80 | Put | | 105.00000 | 104,000 | 13.61 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.80 | Call | | 204.00000 | 207,000 | 13.61 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.75 | Put | | 88.00000 | 87,000 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.75 | Call | | 237.00000 | 240,000 | 13.78 | 0.00 | 0 | 175 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 62.00000 | 64,000 | 19.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 1,112.00000 | 1,109,000 | 19.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Call | | 59.00000 | 61,000 | 19.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 1,159.00000 | 1,156,000 | 19.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 66.00000 | 68,000 | 18.96 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 1,066.00000 | 1,063,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Put | | 884.00000 | 882,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Call | | 84.00000 | 87,000 | 18.08 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Call | | 146.00000 | 149,000 | 16.31 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Put | | 546.00000 | 544,000 | 16.31 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Call | | 374.00000 | 379,000 | 14.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Put | | 174.00000 | 174,000 | 14.60 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Call | | 316.00000 | 321,000 | 14.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Put | | 216.00000 | 216,000 | 14.57 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Put | | 586.00000 | 584,000 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Call | | 136.00000 | 139,000 | 16.53 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Put | | 710.00000 | 708,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Call | | 110.00000 | 113,000 | 17.20 | 0.00 | 0 | 200 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Call | | 438.00000 | 442,000 | 14.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Put | | 138.00000 | 137,000 | 14.63 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 259.00000 | 264,000 | 15.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 510.00000 | 510,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 245.00000 | 250,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 546.00000 | 546,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 274.00000 | 279,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 475.00000 | 475,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 500.00000 | 505,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 333.00000 | 333,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 475.00000 | 479,000 | 15.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 358.00000 | 357,000 | 15.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 527.00000 | 531,000 | 15.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 310.00000 | 309,000 | 15.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 520.00000 | 524,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 317.00000 | 316,000 | 15.08 | 0.00 | 0 | 1,000 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 111,095 |
| Total \$ / R | | | | | | | | | | 104,977,121.90 | 15,153 | 648,816 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Future | | | | 6.90300 | 6.89910 | | | 0.00 | 0 | 280 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Future | | | | 7.00490 | 7.00040 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 280 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | | 9,104.00000 | 9,310,000 | 13.92 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | | 24,194.00000 | 24,010,000 | 13.92 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | | 7,741.00000 | 7,927,000 | 14.13 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | | 27,831.00000 | 27,627,000 | 14.13 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | | 10,679.00000 | 10,907,000 | 13.70 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | | 20,769.00000 | 20,607,000 | 13.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | 3,362.00000 | 3,465,000 | 15.23 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | 48,452.00000 | 48,165,000 | 15.23 | | 0.00 | 0 | 60 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | 22,712.00000 | 23,145,000 | 14.99 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | 32,672.00000 | 32,655,000 | 14.99 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Call | | 21,066.00000 | 21,485,000 | 15.21 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Put | | 36,026.00000 | 35,995,000 | 15.21 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Call | | 24,495.00000 | 24,941,000 | 14.76 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Put | | 29,455.00000 | 29,451,000 | 14.76 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 60 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 340 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | | | 11.25060 | 11.28220 | | | | 62,508,333.60 | 5,556 | 22,684 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | | | 11.39960 | 11.43060 | | | | 113,996.00 | 10 | 30,045 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 11.54030 | 11.57150 | | | | 196,185.10 | 17 | 993 |
| Total £ / R Future | | | | | | | | | | 62,818,514.70 | 5,583 | 53,722 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 71.00000 | 65,000 | 14.20 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.85 | Put | | 639.00000 | 664,000 | 14.20 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 63.00000 | 58,000 | 14.34 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 681.00000 | 707,000 | 14.34 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 79.00000 | 73,000 | 14.06 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.80 | Put | | 597.00000 | 622,000 | 14.06 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 10.75 | Call | | 589.00000 | 561,000 | 13.00 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 10.75 | Put | | 57.00000 | 60,000 | 13.00 | | 0.00 | 0 | 10 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.45 | Put | | 331.00000 | 351,000 | 13.10 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.45 | Call | | 163.00000 | 152,000 | 13.10 | | 0.00 | 0 | 10 |

| 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 | 11.55 | Call | | 133.00000 | 123,000 | 13.38 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.55 | Put | | 401.00000 | 422,000 | 13.38 | 0.00 | 0 | 100 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Call | | 57.00000 | 52,000 | 14.48 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Put | | 725.00000 | 751,000 | 14.48 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 389.00000 | 376,000 | 14.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 458.00000 | 476,000 | 14.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Call | | 370.00000 | 357,000 | 14.27 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 489.00000 | 507,000 | 14.27 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 409.00000 | 396,000 | 14.06 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 428.00000 | 446,000 | 14.06 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 334.00000 | 323,000 | 14.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 553.00000 | 573,000 | 14.48 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Call | | 211.00000 | 203,000 | 15.41 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Put | | 880.00000 | 903,000 | 15.41 | 0.00 | 0 | 200 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 515.00000 | 501,000 | 14.54 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 594.00000 | 611,000 | 14.54 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 496.00000 | 482,000 | 14.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 625.00000 | 642,000 | 14.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 534.00000 | 520,000 | 14.45 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 563.00000 | 580,000 | 14.45 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 340.00000 | 330,000 | 15.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 969.00000 | 990,000 | 15.48 | 0.00 | 0 | 250 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 770 |
| Total £ / R | | | | | | | | | | 62,818,514.70 | 5,583 | 54,492 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08290 | 0.08290 | | | 0.00 | 0 | 647 |

| 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 Future | | | 0.08420 | 0.08420 | | | 0.00 | 0 | 16,271 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 16,918 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Call | | 141.00000 | 140,000 | 17.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Put | | 351.00000 | 350,000 | 17.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Call | | 19.00000 | 19,000 | 21.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Put | | 1,229.00000 | 1,229,000 | 21.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Call | | 801.00000 | 800,000 | 15.20 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Put | | 11.00000 | 10,000 | 15.20 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Call | | 599.00000 | 599,000 | 16.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Put | | 179.00000 | 179,000 | 16.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Call | | 216.00000 | 216,000 | 19.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Put | | 796.00000 | 796,000 | 19.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Call | | 1,429.00000 | 1,429,000 | 15.03 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Put | | 9.00000 | 9,000 | 15.03 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 16,918 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.94210 | 9.96510 | | | 3,986,782.10 | 401 | 15,822 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.05960 | 10.08240 | | | 0.00 | 0 | 51,067 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.16750 | 10.19120 | | | 0.00 | 0 | 2,000 |
| Total € / R Future | | | | | | | | | | 3,986,782.10 | 401 | 68,889 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 287.00000 | 273,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Put | | 122.00000 | 131,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 255.00000 | 242,000 | 12.14 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 140.00000 | 150,000 | 12.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 321.00000 | 306,000 | 12.33 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 106.00000 | 114,000 | 12.33 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 599.00000 | 583,000 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Put | | 167.00000 | 173,000 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 566.00000 | 550,000 | 13.18 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 184.00000 | 190,000 | 13.18 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 633.00000 | 617,000 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 151.00000 | 157,000 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 664.00000 | 649,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 273.00000 | 282,000 | 13.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 634.00000 | 620,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 293.00000 | 303,000 | 13.47 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 695.00000 | 680,000 | 13.44 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 254.00000 | 263,000 | 13.44 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total € / R | | | | | | | | | | 3,986,782.10 | 401 | 68,889 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.23640 | 7.21160 | | | 0.00 | 0 | 12,696 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.25280 | 7.22740 | | | 0.00 | 0 | 8,820 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.27070 | 7.24520 | | | 0.00 | 0 | 150 |
| Total AU\$ / R Future | | | | | | | | | | 0.00 | 0 | 21,666 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Call | | 568.00000 | 592,000 | 12.04 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Put | | 6.00000 | 6,000 | 12.04 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Call | | 520.00000 | 544,000 | 11.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.70 | Put | | 8.00000 | 8,000 | 11.86 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.60 | Call | | 617.00000 | 640,000 | 12.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.60 | Put | | 5.00000 | 4,000 | 12.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Call | | 615.00000 | 637,000 | 11.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Put | | 38.00000 | 34,000 | 11.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Call | | 572.00000 | 594,000 | 11.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Put | | 45.00000 | 41,000 | 11.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Call | | 659.00000 | 681,000 | 11.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Put | | 32.00000 | 28,000 | 11.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 669.00000 | 689,000 | 12.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 74.00000 | 68,000 | 12.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 630.00000 | 650,000 | 12.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 85.00000 | 79,000 | 12.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 709.00000 | 730,000 | 12.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 64.00000 | 59,000 | 12.00 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | 0.00 | 0 | 21,666 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Future | | | 7.16360 | 7.16090 | | | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Future | | | 7.25110 | 7.24970 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Call | | 300.00000 | 302,000 | 11.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Put | | 39.00000 | 38,000 | 11.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Call | | 260.00000 | 262,000 | 11.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Put | | 49.00000 | 48,000 | 11.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Call | | 342.00000 | 344,000 | 11.80 | 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 | 6.85 | Put | | 31.00000 | 30,000 | 11.80 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.25 | Call | | 211.00000 | 212,000 | 11.17 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.25 | Put | | 211.00000 | 211,000 | 11.17 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.30 | Call | | 190.00000 | 192,000 | 11.31 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.30 | Put | | 240.00000 | 241,000 | 11.31 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.20 | Call | | 238.00000 | 239,000 | 11.25 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.20 | Put | | 188.00000 | 188,000 | 11.25 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Future | | | 7.71120 | 7.73580 | | | | 0.00 | 0 | 900 |
| CHF / R On 19/09/2011 Foreign Exchange Future | | | 7.82750 | 7.85190 | | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 900 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10 | Call | | 661.00000 | 638,000 | 16.79 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10 | Put | | 25.00000 | 27,000 | 16.79 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15 | Call | | 616.00000 | 593,000 | 16.57 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15 | Put | | 30.00000 | 32,000 | 16.57 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05 | Call | | 707.00000 | 684,000 | 17.02 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05 | Put | | 21.00000 | 23,000 | 17.02 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Call | | 420.00000 | 404,000 | 15.15 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Put | | 218.00000 | 227,000 | 15.15 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Call | | 391.00000 | 375,000 | 15.13 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Put | | 239.00000 | 248,000 | 15.13 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Call | | 450.00000 | 433,000 | 15.17 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Put | | 198.00000 | 206,000 | 15.17 | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|------------|--------------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CHF / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | 0.00 | 0 | 900 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | 13,997.12000 | 14,010.81000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.00 | Call | 5,108.00000 | 4,971,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.00 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Call | 5,108.00000 | 4,971,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13500.01 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Call | 5,108.00000 | 4,971,000 | | 0.00 | 0 | 0 |
| RAIN | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total RAIN Option | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Future | | 1.05930 | 1.05860 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Future | | 1.07920 | 1.07840 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.05 | Call | 267.00000 | 270,000 | 13.04 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.05 | Put | 181.00000 | 177,000 | 13.04 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.10 | Call | 100.00000 | 103,000 | 14.81 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.10 | Put | 514.00000 | 510,000 | 14.81 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.00 | Call | 619.00000 | 625,000 | 12.43 | 0.00 | 0 | 0 |
| YUAN/R | On | 13/06/2011 | Foreign Exchange Option | 1.00 | Put | 33.00000 | 32,000 | 12.43 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.10 | Call | 324.00000 | 330,000 | 14.94 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.10 | Put | 540.00000 | 538,000 | 14.94 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.15 | Call | 197.00000 | 202,000 | 16.26 | 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 19/09/2011 Foreign Exchange Option | 1.15 | Put | | 913.00000 | 910,000 | 16.26 | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05 | Call | | 541.00000 | 548,000 | 13.80 | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05 | Put | | 257.00000 | 256,000 | 13.80 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 171,782,418.70 | 21,137 | 700,096 |
| Total Options | | | | | | | 0.00 | 0 | 111,925 |
| Grand Total: | | | | | | | 171,782,418.70 | 21,137 | 812,021 |