



Currency Derivatives Daily MTM Report

Daily summary for: 01/06/2011

| 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 | | | 6.80600 | 6.84150 | | | 100,007,364.00 | 14,694 | 349,970 |
| \$ / R On 19/09/2011 Foreign Exchange Future | | | 6.90520 | 6.94110 | | | 39,145,578.80 | 5,669 | 175,260 |
| \$ / R On 19/12/2011 Foreign Exchange Future | | | 7.00040 | 7.03700 | | | 16,310,932.00 | 2,330 | 30,977 |
| \$ / R On 19/03/2012 Foreign Exchange Future | | | 7.10180 | 7.13900 | | | 0.00 | 0 | 1,911 |
| \$ / R On 18/06/2012 Foreign Exchange Future | | | 7.20870 | 7.25000 | | | 0.00 | 0 | 0 |
| \$ / R On 17/09/2012 Foreign Exchange Future | | | 7.31890 | 7.36110 | | | 0.00 | 0 | 0 |
| \$ / R On 14/12/2012 Foreign Exchange Future | | | 7.42550 | 7.47150 | | | 0.00 | 0 | 0 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 8.37140 | 8.44930 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | 155,463,874.80 | 22,693 | 558,118 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 7.45 | Call | | 1.00000 | 1,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 7.45 | Put | | 610.00000 | 645,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 7.50 | Call | | 1.00000 | 0,000 | 21.13 | 0.00 | 0 | 800 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 7.50 | Put | | 660.00000 | 694,000 | 21.13 | 0.00 | 0 | 0 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 7.40 | Call | | 2.00000 | 1,000 | 20.13 | 0.00 | 0 | 7,200 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 7.40 | Put | | 561.00000 | 595,000 | 20.13 | 0.00 | 0 | 1,000 |
| \$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Call | | 169.00000 | 138,000 | 14.89 | 0.00 | 0 | 450 |

| 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 | 6.70 | Put | | 28.00000 | 32,000 | 14.89 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Put | | 366.00000 | 398,000 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.20 | Call | | 7.00000 | 4,000 | 18.15 | 0.00 | 0 | 1,690 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 228.00000 | 257,000 | 16.67 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 19.00000 | 13,000 | 16.67 | 0.00 | 0 | 6,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Put | | 1,159.00000 | 1,194,000 | 26.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 8.00 | Call | | 0.00000 | 0,000 | 26.08 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Put | | 959.00000 | 994,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.80 | Call | | 0.00000 | 0,000 | 24.10 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Put | | 414.00000 | 447,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.25 | Call | | 5.00000 | 3,000 | 18.65 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Call | | 3.00000 | 2,000 | 19.14 | 0.00 | 0 | 250 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.30 | Put | | 462.00000 | 496,000 | 19.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 273.00000 | 303,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 14.00000 | 9,000 | 17.16 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | 186.00000 | 212,000 | 16.17 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | 27.00000 | 18,000 | 16.17 | 0.00 | 0 | 24,880 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | 511.00000 | 545,000 | 19.64 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | 2.00000 | 1,000 | 19.64 | 0.00 | 0 | 5,700 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Put | | 146.00000 | 170,000 | 15.68 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.95 | Call | | 37.00000 | 26,000 | 15.68 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Call | | 210.00000 | 177,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.65 | Put | | 19.00000 | 21,000 | 15.24 | 0.00 | 0 | 7,450 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Call | | 70.00000 | 53,000 | 14.69 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.85 | Put | | 79.00000 | 97,000 | 14.69 | 0.00 | 0 | 2,400 |

| 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 | 6.90 | Put | | 111.00000 | 131,000 | 15.18 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.90 | Call | | 52.00000 | 37,000 | 15.18 | 0.00 | 0 | 2,650 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.50 | Call | | 346.00000 | 311,000 | 16.28 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.50 | Put | | 5.00000 | 5,000 | 16.28 | 0.00 | 0 | 100 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.80 | Put | | 58.00000 | 67,000 | 14.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.80 | Call | | 99.00000 | 73,000 | 14.19 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.75 | Put | | 41.00000 | 47,000 | 14.54 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Option | 6.75 | Call | | 132.00000 | 103,000 | 14.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Call | | 39.00000 | 35,000 | 20.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.05 | Put | | 1,148.00000 | 1,180,000 | 20.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Call | | 36.00000 | 32,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.10 | Put | | 1,195.00000 | 1,227,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Call | | 42.00000 | 37,000 | 20.45 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.00 | Put | | 1,101.00000 | 1,132,000 | 20.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Put | | 914.00000 | 945,000 | 19.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Call | | 55.00000 | 50,000 | 19.46 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Call | | 104.00000 | 94,000 | 17.46 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Put | | 563.00000 | 589,000 | 17.46 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Call | | 306.00000 | 282,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Put | | 165.00000 | 177,000 | 15.00 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Call | | 251.00000 | 229,000 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Put | | 210.00000 | 224,000 | 14.97 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Put | | 604.00000 | 632,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Call | | 95.00000 | 87,000 | 17.71 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Put | | 734.00000 | 763,000 | 18.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Call | | 75.00000 | 68,000 | 18.46 | 0.00 | 0 | 200 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Call | | 367.00000 | 341,000 | 15.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Put | | 126.00000 | 136,000 | 15.03 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Put | | 95.00000 | 103,000 | 15.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Call | | 436.00000 | 408,000 | 15.06 | 0.00 | 0 | 6,060 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | 333.00000 | 355,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | 174.00000 | 160,000 | 15.96 | 0.00 | 0 | 6,060 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Put | | 2,862.00000 | 2,897,000 | 25.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Call | | 3.00000 | 2,000 | 25.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.30 | Put | | 482.00000 | 507,000 | 16.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.30 | Call | | 123.00000 | 112,000 | 16.96 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 217.00000 | 204,000 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 530.00000 | 554,000 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 205.00000 | 192,000 | 16.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 568.00000 | 592,000 | 16.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 231.00000 | 217,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 494.00000 | 517,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.75 | Put | | 187.00000 | 198,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.75 | Call | | 474.00000 | 448,000 | 15.08 | 0.00 | 0 | 5,925 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 1,069.00000 | 1,099,000 | 19.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 106.00000 | 99,000 | 19.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 440.00000 | 418,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 337.00000 | 352,000 | 15.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 416.00000 | 394,000 | 15.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 363.00000 | 378,000 | 15.27 | 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 | 6.99 | Call | | 466.00000 | 443,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 313.00000 | 327,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 458.00000 | 436,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 319.00000 | 334,000 | 15.21 | 0.00 | 0 | 1,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 0.00000 | 446,000 | 15.79 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 0.00000 | 487,000 | 15.79 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 0.00000 | 428,000 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 519,000 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 0.00000 | 464,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 0.00000 | 455,000 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 609.00000 | 584,000 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 448.00000 | 465,000 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 585.00000 | 562,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 474.00000 | 493,000 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 633.00000 | 608,000 | 15.81 | 0.00 | 0 | 13,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 422.00000 | 439,000 | 15.81 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 501.00000 | 520,000 | 15.97 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 562.00000 | 539,000 | 15.97 | 0.00 | 0 | 11,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 523.00000 | 503,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 752.00000 | 778,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 507.00000 | 488,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 786.00000 | 813,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 539.00000 | 519,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 718.00000 | 744,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 967.00000 | 996,000 | 17.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 438.00000 | 421,000 | 17.59 | 0.00 | 0 | 300 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,121.00000 | 1,079,000 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 1,172.00000 | 1,208,000 | 18.15 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,104.00000 | 1,063,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,205.00000 | 1,242,000 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,139.00000 | 1,096,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 1,140.00000 | 1,175,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 858.00000 | 890,000 | 17.43 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,307.00000 | 1,261,000 | 17.43 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 162,415 |
| Total \$ / R | | | | | | | | | | 155,463,874.80 | 22,693 | 720,533 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Future | | | 6.80600 | 6.84150 | | | 81,672.00 | 12 | 299 |
| \$ / R MAX | On | 19/09/2011 | Foreign Exchange Future | | | 6.90520 | 6.94110 | | | 0.00 | 0 | 70 |
| Total \$ / R MAXI Future | | | | | | | | | | 81,672.00 | 12 | 369 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Call | | 1,906.00000 | 1,260,000 | 16.67 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.05 | Put | | 22,756.00000 | 25,660,000 | 16.67 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Call | | 1,352.00000 | 868,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.10 | Put | | 27,202.00000 | 30,268,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Call | | 2,676.00000 | 1,824,000 | 16.17 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.00 | Put | | 18,526.00000 | 21,224,000 | 16.17 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Call | | 246.00000 | 138,000 | 19.64 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 13/06/2011 | Foreign Exchange Option | 7.35 | Put | | 51,096.00000 | 54,538,000 | 19.64 | 0.00 | 0 | 60 |
| \$ / R MAX | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | 17,355.00000 | 15,955,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | 33,245.00000 | 35,435,000 | 15.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Call | | 15,896.00000 | 14,590,000 | 16.21 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Put | | 36,786.00000 | 39,070,000 | 16.21 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Call | | 18,953.00000 | 17,456,000 | 15.71 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Put | | 29,843.00000 | 31,936,000 | 15.71 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 60 |
| Total \$ / R MAXI | | | | | | | | | | 81,672.00 | 12 | 429 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | | | 11.15950 | 11.26800 | | | | 18,513,610.50 | 1,659 | 29,423 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | | | 11.30770 | 11.41750 | | | | 1,187,308.50 | 105 | 28,415 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 11.44800 | 11.55900 | | | | 515,160.00 | 45 | 1,018 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 11.74890 | 11.85000 | | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | 20,216,079.00 | 1,809 | 58,856 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.85 | Call | | 7.00000 | 3,000 | 16.69 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.85 | Put | | 589.00000 | 694,000 | 16.69 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.90 | Call | | 6.00000 | 2,000 | 17.01 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.90 | Put | | 638.00000 | 743,000 | 17.01 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.80 | Call | | 9.00000 | 4,000 | 16.37 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.80 | Put | | 541.00000 | 645,000 | 16.37 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 10.75 | Call | | 527.00000 | 423,000 | 15.57 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 10.75 | Put | | 9.00000 | 14,000 | 15.57 | | 0.00 | 0 | 10 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.45 | Put | | 229.00000 | 315,000 | 14.12 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.45 | Call | | 47.00000 | 24,000 | 14.12 | | 0.00 | 0 | 10 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.55 | Call | | 29.00000 | 14,000 | 14.76 | | 0.00 | 0 | 0 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.55 | Put | | 311.00000 | 405,000 | 14.76 | | 0.00 | 0 | 100 |
| £ / R | On 13/06/2011 | Foreign Exchange Option | 11.95 | Call | | 4.00000 | 2,000 | 17.33 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 13/06/2011 | Foreign Exchange Option | 11.95 | Put | | 686.00000 | 793,000 | 17.33 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 319.00000 | 266,000 | 14.19 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 402.00000 | 458,000 | 14.19 | 0.00 | 0 | 200 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Call | | 300.00000 | 250,000 | 14.31 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 433.00000 | 492,000 | 14.31 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 339.00000 | 284,000 | 14.07 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 372.00000 | 426,000 | 14.07 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 265.00000 | 219,000 | 14.54 | 0.00 | 0 | 3,455 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 498.00000 | 561,000 | 14.54 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Call | | 150.00000 | 122,000 | 15.60 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Put | | 833.00000 | 914,000 | 15.60 | 0.00 | 0 | 200 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.00 | Put | | 177.00000 | 204,000 | 13.74 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.00 | Call | | 594.00000 | 512,000 | 13.74 | 0.00 | 0 | 3,455 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 461.00000 | 409,000 | 14.73 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 552.00000 | 611,000 | 14.73 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 442.00000 | 392,000 | 14.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 583.00000 | 644,000 | 14.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 480.00000 | 427,000 | 14.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 521.00000 | 579,000 | 14.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 291.00000 | 256,000 | 15.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 932.00000 | 1,008,000 | 15.81 | 0.00 | 0 | 250 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 0.00000 | 676,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 0.00000 | 777,000 | 15.06 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 658,000 | 15.14 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 0.00000 | 809,000 | 15.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 0.00000 | 695,000 | 14.99 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 0.00000 | 746,000 | 14.99 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 7,880 |
| Total £ / R | | | | | | | | | | 20,216,079.00 | 1,809 | 66,736 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08420 | 0.08420 | | | 842.00 | 10 | 696 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | | | 0.08550 | 0.08550 | | | 0.00 | 0 | 11,717 |
| Total ¥ / R Future | | | | | | | | | | 842.00 | 10 | 12,413 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Call | | 88.00000 | 83,000 | 19.46 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.09 | Put | | 168.00000 | 163,000 | 19.46 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Call | | 1.00000 | 1,000 | 26.25 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.10 | Put | | 1,081.00000 | 1,081,000 | 26.25 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Call | | 920.00000 | 920,000 | 19.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 19.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Call | | 648.00000 | 647,000 | 16.18 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Put | | 98.00000 | 97,000 | 16.18 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Call | | 201.00000 | 199,000 | 19.91 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Put | | 651.00000 | 649,000 | 19.91 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Call | | 1,556.00000 | 1,556,000 | 17.98 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Put | | 6.00000 | 6,000 | 17.98 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 26.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 1,141,450.00000 | 1,141,450,000 | 26.75 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 842.00 | 10 | 12,413 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.81620 | 9.83880 | | | 3,258,978.40 | 332 | 17,259 |

| 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 | | | 9.93220 | 9.95540 | | | 4,072,202.00 | 410 | 53,137 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.04050 | 10.06460 | | | 0.00 | 0 | 1,950 |
| Total € / R Future | | | | | | | | | | 7,331,180.40 | 742 | 72,346 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Call | | 111.00000 | 91,000 | 11.63 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.80 | Put | | 72.00000 | 75,000 | 11.63 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Call | | 82.00000 | 69,000 | 11.99 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.85 | Put | | 93.00000 | 103,000 | 11.99 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Call | | 144.00000 | 123,000 | 12.09 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2011 | Foreign Exchange Option | 9.75 | Put | | 55.00000 | 57,000 | 12.09 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 465.00000 | 444,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Put | | 160.00000 | 162,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 433.00000 | 412,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 178.00000 | 180,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 498.00000 | 477,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 143.00000 | 145,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Put | | 217.00000 | 222,000 | 13.08 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Call | | 372.00000 | 354,000 | 13.08 | 0.00 | 0 | 3,590 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.40 | Put | | 597.00000 | 609,000 | 14.48 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.40 | Call | | 152.00000 | 141,000 | 14.48 | 0.00 | 0 | 3,590 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 546.00000 | 525,000 | 13.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 281.00000 | 285,000 | 13.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 517.00000 | 497,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 302.00000 | 307,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 575.00000 | 554,000 | 13.39 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 260.00000 | 264,000 | 13.39 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total € / R Option | | | | | | | 0.00 | 0 | 7,180 |
| Total € / R | | | | | | | 7,331,180.40 | 742 | 79,526 |
| AU\$ / R On 13/06/2011 Foreign Exchange Future | | | 7.27570 | 7.27940 | | | 0.00 | 0 | 14,835 |
| AU\$ / R On 19/09/2011 Foreign Exchange Future | | | 7.28690 | 7.29070 | | | 4,445,009.00 | 610 | 9,315 |
| AU\$ / R On 19/12/2011 Foreign Exchange Future | | | 7.30060 | 7.30610 | | | 0.00 | 0 | 5 |
| Total AU\$ / R Future | | | | | | | 4,445,009.00 | 610 | 24,155 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Call | | 629.00000 | 626,000 | 15.12 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 15.12 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Call | | 579.00000 | 576,000 | 14.70 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 14.70 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Call | | 679.00000 | 676,000 | 15.54 | 0.00 | 0 | 0 |
| AU\$ / R On 13/06/2011 Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 15.54 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Call | | 658.00000 | 654,000 | 11.95 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65 | Put | | 17.00000 | 17,000 | 11.95 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Call | | 612.00000 | 608,000 | 11.87 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70 | Put | | 21.00000 | 21,000 | 11.87 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Call | | 705.00000 | 700,000 | 12.02 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60 | Put | | 14.00000 | 13,000 | 12.02 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65 | Call | | 692.00000 | 686,000 | 11.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65 | Put | | 36.00000 | 35,000 | 11.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70 | Call | | 649.00000 | 644,000 | 11.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70 | Put | | 43.00000 | 43,000 | 11.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60 | Call | | 735.00000 | 730,000 | 11.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60 | Put | | 29.00000 | 29,000 | 11.00 | 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 19/12/2011 Foreign Exchange Option | 7.50 | Call | | 178.00000 | 175,000 | 12.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50 | Put | | 372.00000 | 374,000 | 12.00 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 4,445,009.00 | 610 | 24,155 |
| CAD/ R On 13/06/2011 Foreign Exchange Future | | | 6.99630 | 7.06130 | | | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Future | | | 7.08080 | 7.14600 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Call | | 175.00000 | 113,000 | 10.27 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.90 | Put | | 14.00000 | 17,000 | 10.27 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.95 | Call | | 134.00000 | 77,000 | 10.05 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.95 | Put | | 23.00000 | 31,000 | 10.05 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.85 | Call | | 219.00000 | 155,000 | 10.50 | | 0.00 | 0 | 0 |
| CAD/ R On 13/06/2011 Foreign Exchange Option | 6.85 | Put | | 8.00000 | 9,000 | 10.50 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.25 | Call | | 141.00000 | 113,000 | 11.81 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.25 | Put | | 245.00000 | 282,000 | 11.81 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.30 | Call | | 124.00000 | 99,000 | 11.97 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.30 | Put | | 278.00000 | 318,000 | 11.97 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.20 | Call | | 159.00000 | 129,000 | 11.65 | | 0.00 | 0 | 0 |
| CAD/ R On 19/09/2011 Foreign Exchange Option | 7.20 | Put | | 213.00000 | 248,000 | 11.65 | | 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 | | | 8.09400 | 8.02080 | | | | 0.00 | 0 | 900 |
| CHF / R On 19/09/2011 Foreign Exchange Future | | | 8.21750 | 8.14300 | | | | 0.00 | 0 | 50 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 950 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|----------|------------|--------------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10 | Call | | 921.00000 | 994,000 | 14.62 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10 | Put | | 0.00000 | 0,000 | 14.62 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15 | Call | | 871.00000 | 944,000 | 14.53 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15 | Put | | 0.00000 | 0,000 | 14.53 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05 | Call | | 971.00000 | 1,044,000 | 14.47 | | 0.00 | 0 | 0 |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05 | Put | | 0.00000 | 0,000 | 14.47 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Call | | 571.00000 | 630,000 | 14.45 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Put | | 78.00000 | 63,000 | 14.45 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Call | | 534.00000 | 591,000 | 14.46 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Put | | 91.00000 | 74,000 | 14.46 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Call | | 610.00000 | 671,000 | 14.43 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Put | | 67.00000 | 54,000 | 14.43 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 950 |
| RAIN On 13/06/2011 Foreign Exchange Future | | | 13,882.97000 | 13,934.53000 | | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | 0.00 | 0 | 0 |
| RAIN On 13/06/2011 Foreign Exchange Option | 13500.00 | Call | | 4,345.00000 | 3,830,000 | | | 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 | | 4,345.00000 | 3,830,000 | | | 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 | | 4,345.00000 | 3,830,000 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| YUAN/R On 13/06/2011 Foreign Exchange Future | | | 1.05050 | 1.05600 | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Future | | | 1.06900 | 1.07500 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Call | | 143.00000 | 108,000 | 13.86 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.05 | Put | | 83.00000 | 103,000 | 13.86 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Call | | 12.00000 | 8,000 | 16.39 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.10 | Put | | 452.00000 | 503,000 | 16.39 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Call | | 565.00000 | 510,000 | 15.74 | | 0.00 | 0 | 0 |
| YUAN/R On 13/06/2011 Foreign Exchange Option | 1.00 | Put | | 5.00000 | 5,000 | 15.74 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.10 | Call | | 257.00000 | 233,000 | 15.48 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.10 | Put | | 507.00000 | 543,000 | 15.48 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15 | Call | | 143.00000 | 127,000 | 16.95 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15 | Put | | 893.00000 | 937,000 | 16.95 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05 | Call | | 469.00000 | 431,000 | 14.12 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05 | Put | | 219.00000 | 241,000 | 14.12 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 187,538,657.20 | 25,876 | 727,207 |
| Total Options | | | | | | | | 0.00 | 0 | 177,535 |
| Grand Total: | | | | | | | | 187,538,657.20 | 25,876 | 904,742 |