

## Currency Derivatives Daily MTM Report

Daily summary for: 31/05/2011

| Contract Details           |               | Strike | Call / Put | MTM Yield               | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|---------------|--------|------------|-------------------------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On 13/06/2011 |        |            | Foreign Exchange Future | 6.84150      | 6.95780           |            | 206,325,957.00        | 30,158           | 344,733        |
| \$ / R                     | On 19/09/2011 |        |            | Foreign Exchange Future | 6.94110      | 7.05840           |            | 23,787,149.70         | 3,427            | 171,205        |
| \$ / R                     | On 19/12/2011 |        |            | Foreign Exchange Future | 7.03700      | 7.15520           |            | 15,094,365.00         | 2,145            | 32,767         |
| \$ / R                     | On 19/03/2012 |        |            | Foreign Exchange Future | 7.13900      | 7.25840           |            | 0.00                  | 0                | 1,911          |
| \$ / R                     | On 17/09/2012 |        |            | Foreign Exchange Future | 7.36110      | 7.48990           |            | 0.00                  | 0                | 0              |
| \$ / R                     | On 14/12/2012 |        |            | Foreign Exchange Future | 7.47150      | 7.60780           |            | 0.00                  | 0                | 0              |
| \$ / R                     | On 12/12/2014 |        |            | Foreign Exchange Future | 8.44930      | 8.50000           |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |               |        |            |                         |              |                   |            | <b>245,207,471.70</b> | <b>35,730</b>    | <b>550,616</b> |
| \$ / R                     | On 13/06/2011 | 7.45   | Call       | Foreign Exchange Option |              | 4.00000           | 1,000      | 20.38                 | 0.00             | 0              |
| \$ / R                     | On 13/06/2011 | 7.45   | Put        | Foreign Exchange Option |              | 496.00000         | 610,000    | 20.38                 | 0.00             | 0              |
| \$ / R                     | On 13/06/2011 | 7.50   | Call       | Foreign Exchange Option |              | 3.00000           | 1,000      | 20.88                 | 0.00             | 800            |
| \$ / R                     | On 13/06/2011 | 7.50   | Put        | Foreign Exchange Option |              | 545.00000         | 660,000    | 20.88                 | 0.00             | 0              |
| \$ / R                     | On 13/06/2011 | 7.40   | Call       | Foreign Exchange Option |              | 5.00000           | 2,000      | 19.89                 | 0.00             | 7,200          |
| \$ / R                     | On 13/06/2011 | 7.40   | Put        | Foreign Exchange Option |              | 447.00000         | 561,000    | 19.89                 | 0.00             | 1,000          |
| \$ / R                     | On 13/06/2011 | 6.70   | Call       | Foreign Exchange Option |              | 271.00000         | 169,000    | 15.51                 | 0.00             | 450            |
| \$ / R                     | On 13/06/2011 | 6.70   | Put        | Foreign Exchange Option |              | 13.00000          | 28,000     | 15.51                 | 0.00             | 300            |

| 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 | 7.20   | Put        |           | 261.00000    | 366,000           | 17.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.20   | Call       |           | 19.00000     | 7,000             | 17.91      | 0.00  | 0                | 1,690         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Put        |           | 139.00000    | 228,000           | 16.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.05   | Call       |           | 47.00000     | 19,000            | 16.43      | 0.00  | 0                | 6,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,042.00000  | 1,159,000         | 25.82      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 8.00   | Call       |           | 0.00000      | 0,000             | 25.82      | 0.00  | 0                | 500           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.80   | Put        |           | 843.00000    | 959,000           | 23.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.80   | Call       |           | 1.00000      | 0,000             | 23.84      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.25   | Put        |           | 306.00000    | 414,000           | 18.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.25   | Call       |           | 14.00000     | 5,000             | 18.41      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.30   | Call       |           | 10.00000     | 3,000             | 18.90      | 0.00  | 0                | 250           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.30   | Put        |           | 352.00000    | 462,000           | 18.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.10   | Put        |           | 177.00000    | 273,000           | 16.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.10   | Call       |           | 35.00000     | 14,000            | 16.93      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.00   | Put        |           | 105.00000    | 186,000           | 15.94      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.00   | Call       |           | 63.00000     | 27,000            | 15.94      | 0.00  | 0                | 24,880        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.35   | Put        |           | 399.00000    | 511,000           | 19.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 7.35   | Call       |           | 7.00000      | 2,000             | 19.40      | 0.00  | 0                | 5,700         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.95   | Put        |           | 75.00000     | 146,000           | 15.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.95   | Call       |           | 83.00000     | 37,000            | 15.44      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 316.00000    | 210,000           | 15.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 8.00000      | 19,000            | 15.87      | 0.00  | 0                | 7,450         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.85   | Call       |           | 148.00000    | 70,000            | 14.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.85   | Put        |           | 40.00000     | 79,000            | 14.46      | 0.00  | 0                | 2,400         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.90   | Put        |           | 55.00000     | 111,000           | 14.95      | 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 | 6.90   | Call       |           | 113.00000    | 52,000            | 14.95      | 0.00  | 0                | 2,650         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.50   | Call       |           | 460.00000    | 346,000           | 16.93      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.50   | Put        |           | 2.00000      | 5,000             | 16.93      | 0.00  | 0                | 100           |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.80   | Put        |           | 28.00000     | 58,000            | 14.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.80   | Call       |           | 186.00000    | 99,000            | 14.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.75   | Put        |           | 19.00000     | 41,000            | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Option | 6.75   | Call       |           | 227.00000    | 132,000           | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Call       |           | 49.00000     | 39,000            | 20.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,041.00000  | 1,148,000         | 20.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Call       |           | 46.00000     | 36,000            | 20.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.10   | Put        |           | 1,088.00000  | 1,195,000         | 20.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Call       |           | 53.00000     | 42,000            | 20.43      | 0.00  | 0                | 3,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.00   | Put        |           | 995.00000    | 1,101,000         | 20.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Put        |           | 812.00000    | 914,000           | 19.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Call       |           | 70.00000     | 55,000            | 19.41      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Call       |           | 132.00000    | 104,000           | 17.38      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Put        |           | 474.00000    | 563,000           | 17.38      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Call       |           | 383.00000    | 306,000           | 15.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Put        |           | 125.00000    | 165,000           | 15.11      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 321.00000    | 251,000           | 15.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 163.00000    | 210,000           | 15.10      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Put        |           | 514.00000    | 604,000           | 17.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Call       |           | 122.00000    | 95,000            | 17.64      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Put        |           | 638.00000    | 734,000           | 18.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Call       |           | 96.00000     | 75,000            | 18.40      | 0.00  | 0                | 200           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 452.00000    | 367,000           | 15.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Put        |           | 94.00000     | 126,000           | 15.12      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 69.00000     | 95,000            | 15.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 527.00000    | 436,000           | 15.13      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Put        |           | 262.00000    | 333,000           | 15.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Call       |           | 220.00000    | 174,000           | 15.86      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 2,746.00000  | 2,862,000         | 25.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 4.00000      | 3,000             | 25.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Put        |           | 398.00000    | 482,000           | 16.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Call       |           | 156.00000    | 123,000           | 16.87      | 0.00  | 0                | 500           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 258.00000    | 217,000           | 16.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 453.00000    | 530,000           | 16.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 243.00000    | 205,000           | 16.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 488.00000    | 568,000           | 16.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 274.00000    | 231,000           | 16.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 419.00000    | 494,000           | 16.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.75   | Put        |           | 151.00000    | 187,000           | 15.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.75   | Call       |           | 556.00000    | 474,000           | 15.15      | 0.00  | 0                | 5,925         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Put        |           | 970.00000    | 1,069,000         | 19.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Call       |           | 125.00000    | 106,000           | 19.06      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Call       |           | 509.00000    | 440,000           | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Put        |           | 287.00000    | 337,000           | 15.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Call       |           | 483.00000    | 416,000           | 15.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Put        |           | 311.00000    | 363,000           | 15.30      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Call       |           | 537.00000    | 466,000           | 15.23      | 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   | Put        |           | 265.00000    | 313,000           | 15.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Call       |           | 529.00000    | 458,000           | 15.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Put        |           | 271.00000    | 319,000           | 15.24      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Call       |           | 683.00000    | 609,000           | 15.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Put        |           | 393.00000    | 448,000           | 15.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Call       |           | 658.00000    | 585,000           | 15.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Put        |           | 418.00000    | 474,000           | 15.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Call       |           | 709.00000    | 633,000           | 15.78      | 0.00  | 0                | 13,000        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Put        |           | 369.00000    | 422,000           | 15.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Put        |           | 443.00000    | 501,000           | 15.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Call       |           | 633.00000    | 562,000           | 15.95      | 0.00  | 0                | 11,000        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Call       |           | 582.00000    | 523,000           | 16.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Put        |           | 674.00000    | 752,000           | 16.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Call       |           | 564.00000    | 507,000           | 16.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Put        |           | 706.00000    | 786,000           | 16.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Call       |           | 599.00000    | 539,000           | 16.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Put        |           | 641.00000    | 718,000           | 16.69      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Put        |           | 879.00000    | 967,000           | 17.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Call       |           | 487.00000    | 438,000           | 17.50      | 0.00  | 0                | 300           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           | 0.00000      | 1,121,000         | 18.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           | 0.00000      | 1,172,000         | 18.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           | 0.00000      | 1,104,000         | 18.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           | 0.00000      | 1,205,000         | 18.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           | 0.00000      | 1,139,000         | 18.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           | 0.00000      | 1,140,000         | 18.05      | 0.00  | 0                | 0             |

| Contract Details                |            |                         |                         | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                          | On         | 12/12/2014              | Foreign Exchange Option | 8.00   | Put        |              | 0.00000      | 858,000           | 17.38      | 0.00                  | 0                | 0              |
| \$ / R                          | On         | 12/12/2014              | Foreign Exchange Option | 8.00   | Call       |              | 0.00000      | 1,307,000         | 17.38      | 261,400.00            | 200              | 200            |
| <b>Total \$ / R Option</b>      |            |                         |                         |        |            |              |              |                   |            | <b>261,400.00</b>     | <b>200</b>       | <b>162,415</b> |
| <b>Total \$ / R</b>             |            |                         |                         |        |            |              |              |                   |            | <b>245,468,871.70</b> | <b>35,930</b>    | <b>713,031</b> |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Future |                         |        | 6.84150    | 6.95780      |              |                   |            | 0.00                  | 0                | 287            |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Future |                         |        | 6.94110    | 7.05840      |              |                   |            | 0.00                  | 0                | 70             |
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |        |            |              |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>357</b>     |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.05                    | Call   |            | 4,695.00000  | 1,906,000    | 16.43             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.05                    | Put    |            | 13,915.00000 | 22,756,000   | 16.43             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.10                    | Call   |            | 3,475.00000  | 1,352,000    | 16.93             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.10                    | Put    |            | 17,695.00000 | 27,202,000   | 16.93             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.00                    | Call   |            | 6,289.00000  | 2,676,000    | 15.94             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.00                    | Put    |            | 10,509.00000 | 18,526,000   | 15.94             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.35                    | Call   |            | 736.00000    | 246,000      | 19.40             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 13/06/2011 | Foreign Exchange Option | 7.35                    | Put    |            | 39,956.00000 | 51,096,000   | 19.40             |            | 0.00                  | 0                | 60             |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.10                    | Call   |            | 21,995.00000 | 17,355,000   | 15.86             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.10                    | Put    |            | 26,155.00000 | 33,245,000   | 15.86             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.15                    | Call   |            | 20,191.00000 | 15,896,000   | 16.11             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.15                    | Put    |            | 29,351.00000 | 36,786,000   | 16.11             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.05                    | Call   |            | 23,961.00000 | 18,953,000   | 15.60             |            | 0.00                  | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.05                    | Put    |            | 23,121.00000 | 29,843,000   | 15.60             |            | 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>0.00</b>           | <b>0</b>         | <b>417</b>     |
| £ / R                           | On         | 13/06/2011              | Foreign Exchange Future |        |            | 11.26800     | 11.45100     |                   |            | 5,656,536.00          | 502              | 27,923         |

| 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 |        |            | 11.41750  | 11.60180     |                   |            | 5,994,187.50         | 525              | 28,320        |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 11.55900  | 11.74480     |                   |            | 92,472.00            | 8                | 993           |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>11,743,195.50</b> | <b>1,035</b>     | <b>57,236</b> |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Call       |           | 21.00000     | 7,000             | 16.06      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.85  | Put        |           | 420.00000    | 589,000           | 16.06      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Call       |           | 17.00000     | 6,000             | 16.37      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.90  | Put        |           | 466.00000    | 638,000           | 16.37      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Call       |           | 26.00000     | 9,000             | 15.74      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.80  | Put        |           | 375.00000    | 541,000           | 15.74      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 10.75  | Call       |           | 706.00000    | 527,000           | 16.09      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 10.75  | Put        |           | 5.00000      | 9,000             | 16.09      | 0.00                 | 0                | 10            |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.45  | Put        |           | 111.00000    | 229,000           | 13.53      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.45  | Call       |           | 112.00000    | 47,000            | 13.53      | 0.00                 | 0                | 10            |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.55  | Call       |           | 74.00000     | 29,000            | 14.17      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.55  | Put        |           | 173.00000    | 311,000           | 14.17      | 0.00                 | 0                | 100           |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.95  | Call       |           | 13.00000     | 4,000             | 16.69      | 0.00                 | 0                | 0             |
| £ / R                     | On | 13/06/2011 | Foreign Exchange Option | 11.95  | Put        |           | 512.00000    | 686,000           | 16.69      | 0.00                 | 0                | 100           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 411.00000    | 319,000           | 14.22      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 309.00000    | 402,000           | 14.22      | 0.00                 | 0                | 200           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Call       |           | 385.00000    | 300,000           | 14.34      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 333.00000    | 433,000           | 14.34      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 438.00000    | 339,000           | 14.11      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 286.00000    | 372,000           | 14.11      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Call       |           | 340.00000    | 265,000           | 14.56      | 0.00                 | 0                | 3,455         |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Put        |           | 388.00000    | 498,000           | 14.56      | 0.00                 | 0                | 100           |

| 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 | 12.10  | Call       |           | 197.00000    | 150,000           | 15.57      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Put        |           | 695.00000    | 833,000           | 15.57      | 0.00                 | 0                | 200           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Put        |           | 127.00000    | 177,000           | 14.05      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Call       |           | 729.00000    | 594,000           | 14.05      | 0.00                 | 0                | 3,455         |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 552.00000    | 461,000           | 14.67      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 457.00000    | 552,000           | 14.67      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 528.00000    | 442,000           | 14.76      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 483.00000    | 583,000           | 14.76      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 577.00000    | 480,000           | 14.58      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 432.00000    | 521,000           | 14.58      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Call       |           | 349.00000    | 291,000           | 15.70      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Put        |           | 804.00000    | 932,000           | 15.70      | 0.00                 | 0                | 250           |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>7,880</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>11,743,195.50</b> | <b>1,035</b>     | <b>65,116</b> |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 0.08420   | 0.08600      |                   |            | 8,420.00             | 100              | 696           |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 0.08550   | 0.08730      |                   |            | 0.00                 | 0                | 11,717        |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>8,420.00</b>      | <b>100</b>       | <b>12,413</b> |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.09   | Call       |           | 188.00000    | 88,000            | 19.42      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.09   | Put        |           | 88.00000     | 168,000           | 19.42      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.10   | Call       |           | 3.00000      | 1,000             | 25.88      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.10   | Put        |           | 903.00000    | 1,081,000         | 25.88      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.08   | Call       |           | 1,100.00000  | 920,000           | 19.30      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 13/06/2011 | Foreign Exchange Option | 0.08   | Put        |           | 0.00000      | 0,000             | 19.30      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Call       |           | 792.00000    | 648,000           | 16.20      | 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 | 0.08   | Put        |           | 62.00000        | 98,000            | 16.20      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Call       |           | 258.00000       | 201,000           | 19.97      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Put        |           | 528.00000       | 651,000           | 19.97      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,735.00000     | 1,556,000         | 17.96      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Put        |           | 5.00000         | 6,000             | 17.96      | 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        |           | 1,141,270.00000 | 1,141,450,000     | 26.75      | 0.00              | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |                 |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |                 |                   |            | <b>8,420.00</b>   | <b>100</b>       | <b>12,413</b> |
| € / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.83880   | 9.92700         |                   |            | 364,035.60        | 37               | 17,559        |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.95540   | 10.04460        |                   |            | 0.00              | 0                | 53,327        |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 10.06460  | 10.15510        |                   |            | 30,193.80         | 3                | 1,950         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |                 |                   |            | <b>394,229.40</b> | <b>40</b>        | <b>72,836</b> |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Call       |           | 175.00000       | 111,000           | 12.20      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.80   | Put        |           | 48.00000        | 72,000            | 12.20      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Call       |           | 139.00000       | 82,000            | 11.77      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.85   | Put        |           | 62.00000        | 93,000            | 11.77      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Call       |           | 214.00000       | 144,000           | 12.64      | 0.00              | 0                | 0             |
| € / R                     | On | 13/06/2011 | Foreign Exchange Option | 9.75   | Put        |           | 37.00000        | 55,000            | 12.64      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 529.00000       | 465,000           | 13.29      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 134.00000       | 160,000           | 13.29      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 495.00000       | 433,000           | 13.27      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Put        |           | 150.00000       | 178,000           | 13.27      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 565.00000       | 498,000           | 13.30      | 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 | 9.60   | Put        |           | 120.00000    | 143,000           | 13.30      | 0.00                | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 185.00000    | 217,000           | 13.24      | 0.00                | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 430.00000    | 372,000           | 13.24      | 0.00                | 0                | 3,590         |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Put        |           | 533.00000    | 597,000           | 14.65      | 0.00                | 0                | 0             |
| € / R                        | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Call       |           | 178.00000    | 152,000           | 14.65      | 0.00                | 0                | 3,590         |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 604.00000    | 546,000           | 13.56      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 249.00000    | 281,000           | 13.56      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 574.00000    | 517,000           | 13.56      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 269.00000    | 302,000           | 13.56      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 635.00000    | 575,000           | 13.55      | 0.00                | 0                | 0             |
| € / R                        | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 230.00000    | 260,000           | 13.55      | 0.00                | 0                | 0             |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,180</b>  |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>394,229.40</b>   | <b>40</b>        | <b>80,016</b> |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.27940   | 7.42750      |                   |            | 181,985.00          | 25               | 14,835        |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.29070   | 7.43780      |                   |            | 2,187,210.00        | 300              | 9,415         |
| AU\$ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.30610   | 7.45220      |                   |            | 0.00                | 0                | 5             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>2,369,195.00</b> | <b>325</b>       | <b>24,255</b> |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Call       |           | 778.00000    | 629,000           | 14.92      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.65   | Put        |           | 1.00000      | 0,000             | 14.92      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Call       |           | 728.00000    | 579,000           | 14.51      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.70   | Put        |           | 1.00000      | 0,000             | 14.51      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Call       |           | 828.00000    | 679,000           | 15.33      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 13/06/2011 | Foreign Exchange Option | 6.60   | Put        |           | 1.00000      | 0,000             | 15.33      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Call       |           | 797.00000    | 658,000           | 12.02      | 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 | 6.65   | Put        |           | 9.00000      | 17,000            | 12.02      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 749.00000    | 612,000           | 11.94      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 11.00000     | 21,000            | 11.94      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 845.00000    | 705,000           | 12.10      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 7.00000      | 14,000            | 12.10      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Call       |           | 824.00000    | 692,000           | 11.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Put        |           | 22.00000     | 36,000            | 11.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Call       |           | 779.00000    | 649,000           | 11.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Put        |           | 27.00000     | 43,000            | 11.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Call       |           | 870.00000    | 735,000           | 11.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Put        |           | 18.00000     | 29,000            | 11.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Call       |           | 221.00000    | 178,000           | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Put        |           | 269.00000    | 372,000           | 12.00      |  | 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>2,369,195.00</b> | <b>325</b>       | <b>24,255</b> |
| CAD/ R On 13/06/2011 Foreign Exchange Future   |        |            | 7.06130   | 7.11880      |                   |            |  | 0.00                | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Future   |        |            | 7.14600   | 7.20410      |                   |            |  | 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       |           | 228.00000    | 175,000           | 12.35      |  | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.90   | Put        |           | 9.00000      | 14,000            | 12.35      |  | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.95   | Call       |           | 184.00000    | 134,000           | 11.98      |  | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.95   | Put        |           | 15.00000     | 23,000            | 11.98      |  | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.85   | Call       |           | 274.00000    | 219,000           | 12.72      |  | 0.00                | 0                | 0             |
| CAD/ R On 13/06/2011 Foreign Exchange Option   | 6.85   | Put        |           | 5.00000      | 8,000             | 12.72      |  | 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  | 7.25   | Call       |           | 166.00000    | 141,000           | 11.90      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option  | 7.25   | Put        |           | 212.00000    | 245,000           | 11.90      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option  | 7.30   | Call       |           | 147.00000    | 124,000           | 12.06      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option  | 7.30   | Put        |           | 243.00000    | 278,000           | 12.06      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option  | 7.20   | Call       |           | 187.00000    | 159,000           | 11.74      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option  | 7.20   | Put        |           | 183.00000    | 213,000           | 11.74      |  | 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 |        |            | 8.02080   | 8.16680      |                   |            |  | 0.00        | 0                | 900           |
| CHF / R On 19/09/2011 Foreign Exchange Future |        |            | 8.14300   | 8.29100      |                   |            |  | 0.00        | 0                | 50            |
| <b>Total CHF / R Future</b>                   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>950</b>    |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10   | Call       |           | 1,067.00000  | 921,000           | 14.70      |  | 0.00        | 0                | 0             |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.10   | Put        |           | 0.00000      | 0,000             | 14.70      |  | 0.00        | 0                | 0             |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15   | Call       |           | 1,017.00000  | 871,000           | 14.59      |  | 0.00        | 0                | 0             |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.15   | Put        |           | 0.00000      | 0,000             | 14.59      |  | 0.00        | 0                | 0             |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05   | Call       |           | 1,117.00000  | 971,000           | 14.81      |  | 0.00        | 0                | 0             |
| CHF / R On 13/06/2011 Foreign Exchange Option | 7.05   | Put        |           | 0.00000      | 0,000             | 14.81      |  | 0.00        | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65   | Call       |           | 691.00000    | 571,000           | 14.49      |  | 0.00        | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65   | Put        |           | 50.00000     | 78,000            | 14.49      |  | 0.00        | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70   | Call       |           | 651.00000    | 534,000           | 14.52      |  | 0.00        | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70   | Put        |           | 60.00000     | 91,000            | 14.52      |  | 0.00        | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60   | Call       |           | 733.00000    | 610,000           | 14.46      |  | 0.00        | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60   | Put        |           | 42.00000     | 67,000            | 14.46      |  | 0.00        | 0                | 0             |
| <b>Total CHF / R Option</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 CHF / R</b>       |    |            |                         |          |            |              |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>950</b>    |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Future |          |            | 13,934.53000 | 14,128.84000 |                   |            | 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       |              | 6,288.00000  | 4,345,000         |            | 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       |              | 6,288.00000  | 4,345,000         |            | 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       |              | 6,289.00000  | 4,345,000         |            | 0.00        | 0                | 0             |
| RAIN                       | On | 13/06/2011 | Foreign Exchange Option | 13499.99 | Put        |              | 1.00000      | 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 |          |            | 1.05600      | 1.07340      |                   |            | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Future |          |            | 1.07500      | 1.09260      |                   |            | 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       |              | 267.00000    | 143,000           | 13.88      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.05     | Put        |              | 33.00000     | 83,000            | 13.88      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.10     | Call       |              | 41.00000     | 12,000            | 15.68      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.10     | Put        |              | 307.00000    | 452,000           | 15.68      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.00     | Call       |              | 737.00000    | 565,000           | 16.41      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 13/06/2011 | Foreign Exchange Option | 1.00     | Put        |              | 3.00000      | 5,000             | 16.41      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.10     | Call       |              | 327.00000    | 257,000           | 15.42      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.10     | Put        |              | 401.00000    | 507,000           | 15.42      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.15     | Call       |              | 183.00000    | 143,000           | 16.93      | 0.00        | 0                | 0             |
| YUAN/R                     | On | 19/09/2011 | Foreign Exchange Option | 1.15     | Put        |              | 757.00000    | 893,000           | 16.93      | 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 | 1.05   | Call       |           | 585.00000    | 469,000           | 14.10      | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Put        |           | 159.00000    | 219,000           | 14.10      | 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>       |
| <b>Total Futures</b>                         |        |            |           |              |                   |            | <b>259,722,511.60</b> | <b>37,230</b>    | <b>718,663</b> |
| <b>Total Options</b>                         |        |            |           |              |                   |            | <b>261,400.00</b>     | <b>200</b>       | <b>177,535</b> |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            | <b>259,983,911.60</b> | <b>37,430</b>    | <b>896,198</b> |