

## Currency Derivatives Daily MTM Report

Daily summary for: 20/06/2011

| Contract Details           |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R                     | On | 19/09/2011 |        |            | 6.86810   | 6.86250      |                   |            | 68,969,460.20        | 10,042           | 359,607        |
| \$ / R                     | On | 19/12/2011 |        |            | 6.96250   | 6.95670      |                   |            | 4,045,212.50         | 581              | 47,008         |
| \$ / R                     | On | 19/03/2012 |        |            | 7.06240   | 7.05720      |                   |            | 0.00                 | 0                | 13,308         |
| \$ / R                     | On | 18/06/2012 |        |            | 7.16930   | 7.16420      |                   |            | 0.00                 | 0                | 2,000          |
| \$ / R                     | On | 17/09/2012 |        |            | 7.28090   | 7.27570      |                   |            | 0.00                 | 0                | 0              |
| \$ / R                     | On | 14/12/2012 |        |            | 7.38890   | 7.38360      |                   |            | 0.00                 | 0                | 0              |
| \$ / R                     | On | 12/12/2014 |        |            | 8.37250   | 8.36600      |                   |            | 0.00                 | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |        |            |           |              |                   |            | <b>73,014,672.70</b> | <b>10,623</b>    | <b>421,923</b> |
| \$ / R                     | On | 19/09/2011 | 8.05   | Call       |           | 29.00000     | 27,000            | 21.99      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | 8.05   | Put        |           | 1,217.00000  | 1,209,000         | 21.99      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | 8.10   | Call       |           | 27.00000     | 25,000            | 22.28      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | 8.10   | Put        |           | 1,265.00000  | 1,257,000         | 22.28      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | 8.00   | Call       |           | 31.00000     | 29,000            | 21.71      | 0.00                 | 0                | 3,000          |
| \$ / R                     | On | 19/09/2011 | 8.00   | Put        |           | 1,169.00000  | 1,161,000         | 21.71      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | 7.80   | Put        |           | 979.00000    | 971,000           | 20.57      | 0.00                 | 0                | 0              |
| \$ / R                     | On | 19/09/2011 | 7.80   | Call       |           | 41.00000     | 39,000            | 20.57      | 0.00                 | 0                | 2,800          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Call       |           | 79.00000     | 76,000            | 18.29      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Put        |           | 617.00000    | 608,000           | 18.29      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Call       |           | 245.00000    | 243,000           | 15.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Put        |           | 183.00000    | 175,000           | 15.21      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 199.00000    | 196,000           | 15.45      | 0.00  | 0                | 5,250         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 237.00000    | 228,000           | 15.45      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Put        |           | 660.00000    | 651,000           | 18.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Call       |           | 72.00000     | 69,000            | 18.58      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Put        |           | 794.00000    | 786,000           | 19.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Call       |           | 56.00000     | 54,000            | 19.43      | 0.00  | 0                | 200           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 303.00000    | 302,000           | 15.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Put        |           | 141.00000    | 134,000           | 15.31      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 106.00000    | 100,000           | 15.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 368.00000    | 368,000           | 15.40      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Put        |           | 374.00000    | 365,000           | 16.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Call       |           | 136.00000    | 133,000           | 16.58      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 2,942.00000  | 2,936,000         | 30.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 4.00000      | 4,000             | 30.37      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Put        |           | 532.00000    | 523,000           | 17.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Call       |           | 94.00000     | 91,000            | 17.72      | 0.00  | 0                | 6,440         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Put        |           | 451.00000    | 442,000           | 17.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Call       |           | 113.00000    | 110,000           | 17.15      | 0.00  | 0                | 6,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.55   | Put        |           | 91.00000     | 85,000            | 15.45      | 0.00  | 0                | 5,940         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.55   | Call       |           | 403.00000    | 403,000           | 15.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.75   | Call       |           | 273.00000    | 271,000           | 15.26      | 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 | 6.75   | Put        |           | 161.00000    | 153,000           | 15.26      | 0.00  | 0                | 1,980         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.85   | Put        |           | 207.00000    | 198,000           | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.85   | Call       |           | 219.00000    | 216,000           | 15.16      | 0.00  | 0                | 1,980         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 188.00000    | 186,000           | 17.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 581.00000    | 574,000           | 17.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 177.00000    | 174,000           | 17.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 620.00000    | 612,000           | 17.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 200.00000    | 197,000           | 16.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 543.00000    | 535,000           | 16.93      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.75   | Put        |           | 210.00000    | 204,000           | 15.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.75   | Call       |           | 417.00000    | 416,000           | 15.44      | 0.00  | 0                | 6,425         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,134.00000  | 1,127,000         | 19.86      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Call       |           | 91.00000     | 89,000            | 19.86      | 0.00  | 0                | 2,962         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.00   | Put        |           | 335.00000    | 328,000           | 15.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.00   | Call       |           | 292.00000    | 290,000           | 15.68      | 0.00  | 0                | 2,962         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Put        |           | 506.00000    | 498,000           | 16.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Call       |           | 213.00000    | 210,000           | 16.72      | 0.00  | 0                | 500           |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Call       |           | 389.00000    | 390,000           | 15.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Put        |           | 368.00000    | 364,000           | 15.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Call       |           | 369.00000    | 370,000           | 15.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Put        |           | 398.00000    | 394,000           | 15.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Call       |           | 413.00000    | 414,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Put        |           | 342.00000    | 338,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Call       |           | 407.00000    | 407,000           | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Put        |           | 350.00000    | 345,000           | 15.49      | 0.00  | 0                | 1,000         |

| 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 | 7.25   | Call       |           | 421.00000    | 422,000           | 16.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.25   | Put        |           | 507.00000    | 503,000           | 16.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.30   | Call       |           | 403.00000    | 405,000           | 16.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.30   | Put        |           | 539.00000    | 536,000           | 16.24      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.20   | Call       |           | 439.00000    | 441,000           | 15.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.20   | Put        |           | 475.00000    | 472,000           | 15.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Call       |           | 555.00000    | 557,000           | 16.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Put        |           | 479.00000    | 476,000           | 16.01      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Call       |           | 533.00000    | 535,000           | 16.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Put        |           | 507.00000    | 504,000           | 16.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Call       |           | 578.00000    | 580,000           | 15.95      | 0.00  | 0                | 13,000        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Put        |           | 452.00000    | 449,000           | 15.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Put        |           | 538.00000    | 535,000           | 16.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Call       |           | 514.00000    | 516,000           | 16.20      | 0.00  | 0                | 11,000        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Call       |           | 481.00000    | 482,000           | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Put        |           | 797.00000    | 793,000           | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Call       |           | 466.00000    | 468,000           | 17.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Put        |           | 832.00000    | 829,000           | 17.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Call       |           | 496.00000    | 498,000           | 16.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Put        |           | 762.00000    | 759,000           | 16.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Put        |           | 1,018.00000  | 1,014,000         | 17.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Call       |           | 402.00000    | 403,000           | 17.78      | 0.00  | 0                | 300           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           | 1,063.00000  | 1,067,000         | 18.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           | 1,197.00000  | 1,195,000         | 18.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           | 1,047.00000  | 1,051,000         | 18.15      | 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 | 8.55   | Put        |           | 1,231.00000  | 1,229,000         | 18.15      | 0.00                 | 0                | 0              |
| \$ / R                          | On         | 12/12/2014              | Foreign Exchange Option | 8.45   | Call       |           | 1,080.00000  | 1,084,000         | 18.01      | 0.00                 | 0                | 0              |
| \$ / R                          | On         | 12/12/2014              | Foreign Exchange Option | 8.45   | Put        |           | 1,164.00000  | 1,162,000         | 18.01      | 0.00                 | 0                | 0              |
| \$ / R                          | On         | 12/12/2014              | Foreign Exchange Option | 8.00   | Put        |           | 879.00000    | 878,000           | 17.36      | 0.00                 | 0                | 0              |
| \$ / R                          | On         | 12/12/2014              | Foreign Exchange Option | 8.00   | Call       |           | 1,245.00000  | 1,250,000         | 17.36      | 0.00                 | 0                | 200            |
| <b>Total \$ / R Option</b>      |            |                         |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>126,859</b> |
| <b>Total \$ / R</b>             |            |                         |                         |        |            |           |              |                   |            | <b>73,014,672.70</b> | <b>10,623</b>    | <b>548,782</b> |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Future |                         |        | 6.86810    | 6.86250   |              |                   |            | 0.00                 | 0                | 407            |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Future |                         |        | 6.96250    | 6.95670   |              |                   |            | 0.00                 | 0                | 5              |
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>412</b>     |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.10                    | Call   |            |           | 13,610.00000 | 13,299,000        | 16.58      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.10                    | Put    |            |           | 37,360.00000 | 36,489,000        | 16.58      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.15                    | Call   |            |           | 12,393.00000 | 12,083,000        | 16.87      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.15                    | Put    |            |           | 41,143.00000 | 40,273,000        | 16.87      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.05                    | Call   |            |           | 14,957.00000 | 14,647,000        | 16.30      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/09/2011 | Foreign Exchange Option | 7.05                    | Put    |            |           | 33,707.00000 | 32,837,000        | 16.30      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Option | 7.00                    | Call   |            |           | 29,210.00000 | 28,980,000        | 15.68      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Option | 7.00                    | Put    |            |           | 33,540.00000 | 32,730,000        | 15.68      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Option | 7.05                    | Call   |            |           | 27,401.00000 | 27,159,000        | 15.89      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Option | 7.05                    | Put    |            |           | 36,731.00000 | 35,909,000        | 15.89      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Option | 6.95                    | Call   |            |           | 31,145.00000 | 30,929,000        | 15.47      | 0.00                 | 0                | 0              |
| \$ / R MAXOn                    | 19/12/2011 | Foreign Exchange Option | 6.95                    | Put    |            |           | 30,475.00000 | 29,679,000        | 15.47      | 0.00                 | 0                | 0              |
| <b>Total \$ / R MAXI Option</b> |            |                         |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total \$ / R MAXI</b>        |            |                         |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>412</b>     |

| 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 |        |            | 11.12500  | 11.08550     |                   |            | 13,639,250.00        | 1,226            | 34,581        |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 11.26480  | 11.22520     |                   |            | 0.00                 | 0                | 9,545         |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Future |        |            | 11.41210  | 11.37320     |                   |            | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Future |        |            | 11.56870  | 11.52900     |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>13,639,250.00</b> | <b>1,226</b>     | <b>44,126</b> |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 167.00000    | 175,000           | 14.59      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 582.00000    | 550,000           | 14.59      | 0.00                 | 0                | 200           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Call       |           | 154.00000    | 162,000           | 14.69      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 619.00000    | 587,000           | 14.69      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 180.00000    | 189,000           | 14.49      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 545.00000    | 514,000           | 14.49      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Call       |           | 132.00000    | 138,000           | 14.89      | 0.00                 | 0                | 7,055         |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Put        |           | 697.00000    | 663,000           | 14.89      | 0.00                 | 0                | 100           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Call       |           | 64.00000     | 67,000            | 15.78      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Put        |           | 1,079.00000  | 1,042,000         | 15.78      | 0.00                 | 0                | 200           |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Put        |           | 267.00000    | 245,000           | 13.76      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Call       |           | 352.00000    | 370,000           | 13.76      | 0.00                 | 0                | 3,455         |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Call       |           | 678.00000    | 706,000           | 13.61      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Put        |           | 93.00000     | 81,000            | 13.61      | 0.00                 | 0                | 3,600         |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.95  | Call       |           | 379.00000    | 398,000           | 13.75      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.95  | Put        |           | 244.00000    | 223,000           | 13.75      | 0.00                 | 0                | 1,200         |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.20  | Put        |           | 378.00000    | 350,000           | 13.99      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.20  | Call       |           | 263.00000    | 275,000           | 13.99      | 0.00                 | 0                | 1,200         |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 313.00000    | 321,000           | 15.18      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 738.00000    | 706,000           | 15.18      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 299.00000    | 307,000           | 15.28      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 774.00000    | 742,000           | 15.28      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 328.00000    | 336,000           | 15.08      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 703.00000    | 671,000           | 15.08      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Call       |           | 190.00000    | 194,000           | 16.26      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Put        |           | 1,165.00000  | 1,129,000         | 16.26      | 0.00                 | 0                | 250           |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.45  | Call       |           | 539.00000    | 554,000           | 14.52      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.45  | Put        |           | 616.00000    | 592,000           | 14.52      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.50  | Call       |           | 520.00000    | 534,000           | 14.61      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.50  | Put        |           | 647.00000    | 622,000           | 14.61      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.40  | Call       |           | 559.00000    | 574,000           | 14.44      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.40  | Put        |           | 586.00000    | 562,000           | 14.44      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.85  | Call       |           | 572.00000    | 582,000           | 15.32      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.85  | Put        |           | 893.00000    | 863,000           | 15.32      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.90  | Call       |           | 556.00000    | 565,000           | 15.40      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.90  | Put        |           | 927.00000    | 896,000           | 15.40      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.80  | Call       |           | 589.00000    | 599,000           | 15.25      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.80  | Put        |           | 860.00000    | 830,000           | 15.25      | 0.00                 | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,260</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>13,639,250.00</b> | <b>1,226</b>     | <b>61,386</b> |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 0.08560   | 0.08570      |                   |            | 0.00                 | 0                | 12,290        |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 0.08690   | 0.08700      |                   |            | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>12,290</b> |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Call       |           | 639.00000    | 628,000           | 15.57      | 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        |           | 69.00000        | 68,000            | 15.57      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Call       |           | 171.00000       | 164,000           | 19.43      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Put        |           | 601.00000       | 604,000           | 19.43      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,572.00000     | 1,562,000         | 16.52      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Put        |           | 2.00000         | 2,000             | 16.52      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 0.00000         | 0,000             | 26.37      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 1,141,430.00000 | 1,141,440,000     | 26.37      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.08   | Call       |           | 832.00000       | 822,000           | 16.27      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.08   | Put        |           | 132.00000       | 132,000           | 16.27      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.09   | Call       |           | 349.00000       | 342,000           | 19.33      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.09   | Put        |           | 649.00000       | 652,000           | 19.33      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,708.00000     | 1,698,000         | 15.45      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.07   | Put        |           | 8.00000         | 8,000             | 15.45      | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |                 |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |                 |                   |            | <b>0.00</b>          | <b>0</b>         | <b>12,290</b> |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.80420   | 9.79310         |                   |            | 17,343,629.80        | 1,769            | 57,064        |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 9.91180   | 9.90140         |                   |            | 39,647.20            | 4                | 4,736         |
| € / R                     | On | 19/03/2012 | Foreign Exchange Future |        |            | 10.02600  | 10.01670        |                   |            | 0.00                 | 0                | 5,000         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |                 |                   |            | <b>17,383,277.00</b> | <b>1,773</b>     | <b>66,800</b> |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 332.00000       | 334,000           | 12.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 189.00000       | 180,000           | 12.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 305.00000       | 305,000           | 12.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Put        |           | 212.00000       | 201,000           | 12.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 362.00000       | 364,000           | 12.87      | 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        |           | 169.00000    | 160,000           | 12.87      | 0.00                 | 0                | 1,370         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 261.00000    | 249,000           | 12.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 254.00000    | 253,000           | 12.87      | 0.00                 | 0                | 4,960         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Put        |           | 696.00000    | 683,000           | 14.57      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Call       |           | 89.00000     | 87,000            | 14.57      | 0.00                 | 0                | 3,590         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.30   | Call       |           | 569.00000    | 575,000           | 12.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.30   | Put        |           | 76.00000     | 71,000            | 12.87      | 0.00                 | 0                | 4,110         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.25  | Call       |           | 116.00000    | 114,000           | 14.15      | 0.00                 | 0                | 4,110         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.25  | Put        |           | 573.00000    | 560,000           | 14.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 430.00000    | 433,000           | 13.47      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 329.00000    | 321,000           | 13.47      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 405.00000    | 407,000           | 13.49      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 354.00000    | 345,000           | 13.49      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 457.00000    | 459,000           | 13.46      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 306.00000    | 297,000           | 13.46      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.10  | Call       |           | 442.00000    | 445,000           | 13.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.10  | Put        |           | 525.00000    | 519,000           | 13.87      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.15  | Call       |           | 424.00000    | 426,000           | 13.97      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.15  | Put        |           | 557.00000    | 550,000           | 13.97      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.05  | Call       |           | 461.00000    | 464,000           | 13.76      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.05  | Put        |           | 494.00000    | 488,000           | 13.76      | 0.00                 | 0                | 0             |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>18,140</b> |
| <b>Total € / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>17,383,277.00</b> | <b>1,773</b>     | <b>84,940</b> |
| AU\$ / R                  | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.18310   | 7.20350      |                   |            | 2,873,240.00         | 400              | 28,446        |
| AU\$ / R                  | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.19940   | 7.21940      |                   |            | 0.00                 | 0                | 1,089         |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value               | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|---------------------|------------------|---------------|
| AU\$ / R On 19/03/2012 Foreign Exchange Future |        |            | 7.22130   | 7.24270      |                   |            |  | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Future</b>                   |        |            |           |              |                   |            |  | <b>2,873,240.00</b> | <b>400</b>       | <b>29,535</b> |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Call       |           | 577.00000    | 558,000           | 12.83      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Put        |           | 24.00000     | 25,000            | 12.83      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 532.00000    | 513,000           | 12.65      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 29.00000     | 30,000            | 12.65      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 623.00000    | 603,000           | 13.02      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 20.00000     | 20,000            | 13.02      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Call       |           | 622.00000    | 604,000           | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Put        |           | 53.00000     | 55,000            | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Call       |           | 582.00000    | 564,000           | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Put        |           | 63.00000     | 65,000            | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Call       |           | 664.00000    | 646,000           | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Put        |           | 45.00000     | 47,000            | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Call       |           | 135.00000    | 126,000           | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Put        |           | 416.00000    | 427,000           | 12.00      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25   | Call       |           | 283.00000    | 271,000           | 11.44      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25   | Put        |           | 290.00000    | 300,000           | 11.44      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30   | Call       |           | 263.00000    | 252,000           | 11.58      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30   | Put        |           | 320.00000    | 331,000           | 11.58      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20   | Call       |           | 308.00000    | 296,000           | 11.46      |  | 0.00                | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20   | Put        |           | 265.00000    | 275,000           | 11.46      |  | 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>2,873,240.00</b> | <b>400</b>       | <b>29,535</b> |

| 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 Future   |        |            | 6.99050   | 6.99210      |                   |            | 0.00        | 0                | 800           |
| CAD/ R On 19/12/2011 Foreign Exchange Future   |        |            | 7.07110   | 7.07230      |                   |            | 0.00        | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>800</b>    |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.25   | Call       |           | 86.00000     | 80,000            | 12.75      | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.25   | Put        |           | 344.00000    | 340,000           | 12.75      | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.30   | Call       |           | 75.00000     | 69,000            | 12.89      | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.30   | Put        |           | 383.00000    | 379,000           | 12.89      | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.20   | Call       |           | 99.00000     | 93,000            | 12.61      | 0.00        | 0                | 0             |
| CAD/ R On 19/09/2011 Foreign Exchange Option   | 7.20   | Put        |           | 307.00000    | 303,000           | 12.61      | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.25   | Call       |           | 188.00000    | 181,000           | 12.95      | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.25   | Put        |           | 366.00000    | 360,000           | 12.95      | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.30   | Call       |           | 173.00000    | 166,000           | 13.12      | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.30   | Put        |           | 401.00000    | 395,000           | 13.12      | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.20   | Call       |           | 205.00000    | 198,000           | 12.79      | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.20   | Put        |           | 333.00000    | 327,000           | 12.79      | 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>800</b>    |
| CF CANDO On 19/09/2011 Foreign Exchange Future |        |            | 0.03110   | 0.03200      |                   |            | 0.00        | 0                | 22,388        |
| <b>Total CF CANDO CAAD Future</b>              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,388</b> |
| <b>Total CF CANDO CAAD</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,388</b> |
| CF CANDO On 19/09/2011 Foreign Exchange Future |        |            | 0.10910   | 0.10720      |                   |            | 0.00        | 0                | 21,898        |
| <b>Total CF CANDO CAAE Future</b>              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>21,898</b> |
| <b>Total CF CANDO CAAE</b>                     |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>21,898</b> |
| CHF / R On 19/09/2011 Foreign Exchange Future  |        |            | 8.16690   | 8.10440      |                   |            | 0.00        | 0                | 960           |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 8.28700      | 8.22320      |                   |            |  | 0.00        | 0                | 50            |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,010</b>  |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.65   | Call       |              | 537.00000    | 583,000           | 15.37      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.65   | Put        |              | 83.00000     | 66,000            | 15.37      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.70   | Call       |              | 500.00000    | 544,000           | 15.37      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.70   | Put        |              | 96.00000     | 77,000            | 15.37      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Call       |              | 576.00000    | 624,000           | 15.38      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Put        |              | 72.00000     | 57,000            | 15.38      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.30   | Call       |              | 337.00000    | 359,000           | 15.65      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.30   | Put        |              | 414.00000    | 372,000           | 15.65      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.35   | Call       |              | 319.00000    | 339,000           | 15.80      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.35   | Put        |              | 446.00000    | 402,000           | 15.80      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.25   | Call       |              | 356.00000    | 381,000           | 15.57      |  | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.25   | Put        |              | 383.00000    | 344,000           | 15.57      |  | 0.00        | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,010</b>  |
| RAIN                        | On | 19/09/2011 | Foreign Exchange Future |        |            | 13,954.05000 | 13,944.06000 |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RAIN Future</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 | 19/09/2011 | Foreign Exchange Future |        |            | 1.06220      | 1.06230      |                   |            |  | 0.00        | 0                | 0             |
| YUAN/R                      | On | 19/12/2011 | Foreign Exchange Future |        |            | 1.08060      | 1.08060      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total YUAN/R Future</b>  |    |            |                         |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R                      | On | 19/09/2011 | Foreign Exchange Option | 1.10   | Call       |              | 192.00000    | 185,000           | 15.83      |  | 0.00        | 0                | 0             |
| YUAN/R                      | On | 19/09/2011 | Foreign Exchange Option | 1.10   | Put        |              | 569.00000    | 563,000           | 15.83      |  | 0.00        | 0                | 0             |

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value                 | Contracts Traded | Open Interest  |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15   | Call       |           | 97.00000     | 93,000            | 17.33      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15   | Put        |           | 974.00000    | 971,000           | 17.33      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Call       |           | 378.00000    | 368,000           | 14.43      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Put        |           | 255.00000    | 246,000           | 14.43      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10   | Call       |           | 399.00000    | 390,000           | 15.66      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10   | Put        |           | 593.00000    | 584,000           | 15.66      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15   | Call       |           | 258.00000    | 251,000           | 16.79      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15   | Put        |           | 952.00000    | 945,000           | 16.79      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05   | Call       |           | 619.00000    | 609,000           | 14.64      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05   | Put        |           | 313.00000    | 303,000           | 14.64      |  | 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>106,910,439.70</b> | <b>14,022</b>    | <b>621,182</b> |
| <b>Total Options</b>                         |        |            |           |              |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>162,259</b> |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            |  | <b>106,910,439.70</b> | <b>14,022</b>    | <b>783,441</b> |