



# Currency Derivatives Daily MTM Report

Daily summary for: 04/08/2011

| 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 |        |            | 6.93970   | 6.81630      |                   |            | 336,769,761.60        | 48,528           | 309,786        |
| \$ / R On 19/12/2011 Foreign Exchange Future |        |            | 7.03200   | 6.90700      |                   |            | 31,334,592.00         | 4,456            | 50,991         |
| \$ / R On 19/03/2012 Foreign Exchange Future |        |            | 7.12490   | 6.99890      |                   |            | 1,332,356.30          | 187              | 17,973         |
| \$ / R On 18/06/2012 Foreign Exchange Future |        |            | 7.22050   | 7.09410      |                   |            | 0.00                  | 0                | 2,000          |
| \$ / R On 17/09/2012 Foreign Exchange Future |        |            | 7.32100   | 7.19430      |                   |            | 0.00                  | 0                | 0              |
| \$ / R On 14/12/2012 Foreign Exchange Future |        |            | 7.42080   | 7.29430      |                   |            | 0.00                  | 0                | 0              |
| \$ / R On 12/12/2014 Foreign Exchange Future |        |            | 8.37880   | 8.25310      |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b>                   |        |            |           |              |                   |            | <b>369,436,709.90</b> | <b>53,171</b>    | <b>380,750</b> |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Call       |           | 6.00000      | 7,000             | 22.21      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Put        |           | 1,240.00000  | 1,117,000         | 22.21      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.10   | Call       |           | 6.00000      | 6,000             | 22.52      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.10   | Put        |           | 1,290.00000  | 1,166,000         | 22.52      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Call       |           | 7.00000      | 8,000             | 21.90      | 0.00                  | 0                | 3,000          |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Put        |           | 1,191.00000  | 1,068,000         | 21.90      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 7.80   | Put        |           | 995.00000    | 873,000           | 20.65      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 7.80   | Call       |           | 11.00000     | 13,000            | 20.65      | 0.00                  | 0                | 15,000         |

| 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       |           | 29.00000     | 39,000            | 18.14      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Put        |           | 613.00000    | 499,000           | 18.14      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Call       |           | 156.00000    | 231,000           | 15.56      | 0.00  | 0                | 1,230         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Put        |           | 140.00000    | 91,000            | 15.56      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 117.00000    | 172,000           | 15.41      | 0.00  | 0                | 6,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 201.00000    | 132,000           | 15.41      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Put        |           | 659.00000    | 543,000           | 18.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Call       |           | 25.00000     | 33,000            | 18.46      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Put        |           | 801.00000    | 682,000           | 19.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Call       |           | 17.00000     | 22,000            | 19.40      | 0.00  | 0                | 200           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 214.00000    | 301,000           | 15.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Put        |           | 98.00000     | 61,000            | 15.72      | 0.00  | 0                | 5,980         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 65.00000     | 39,000            | 15.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 281.00000    | 379,000           | 15.88      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Put        |           | 350.00000    | 254,000           | 16.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Call       |           | 66.00000     | 94,000            | 16.27      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 2,984.00000  | 2,860,000         | 30.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 0.00000      | 0,000             | 30.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Put        |           | 522.00000    | 412,000           | 17.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Call       |           | 38.00000     | 52,000            | 17.52      | 0.00  | 0                | 8,880         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Put        |           | 434.00000    | 330,000           | 16.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Call       |           | 50.00000     | 70,000            | 16.89      | 0.00  | 0                | 6,250         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.55   | Put        |           | 53.00000     | 30,000            | 15.96      | 0.00  | 0                | 8,880         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.55   | Call       |           | 319.00000    | 420,000           | 15.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.75   | Call       |           | 183.00000    | 265,000           | 15.64      | 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        |           | 117.00000    | 75,000            | 15.64      | 0.00  | 0                | 1,980         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.85   | Put        |           | 169.00000    | 110,000           | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.85   | Call       |           | 135.00000    | 200,000           | 15.49      | 0.00  | 0                | 2,480         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.50   | Put        |           | 706.00000    | 589,000           | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.50   | Call       |           | 22.00000     | 29,000            | 18.77      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.95   | Call       |           | 102.00000    | 146,000           | 15.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.95   | Put        |           | 236.00000    | 156,000           | 15.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.65   | Call       |           | 15.00000     | 19,000            | 19.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.65   | Put        |           | 849.00000    | 729,000           | 19.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.15   | Call       |           | 57.00000     | 81,000            | 16.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.15   | Put        |           | 391.00000    | 291,000           | 16.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.00   | Call       |           | 88.00000     | 126,000           | 15.64      | 0.00  | 0                | 9,143         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.00   | Put        |           | 272.00000    | 186,000           | 15.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.40   | Call       |           | 442.00000    | 553,000           | 16.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.40   | Put        |           | 26.00000     | 13,000            | 16.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Call       |           | 12.00000     | 14,000            | 20.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Put        |           | 946.00000    | 824,000           | 20.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.75   | Call       |           | 1,067.00000  | 1,190,000         | 17.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.75   | Put        |           | 1.00000      | 0,000             | 17.78      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Call       |           | 43.00000     | 60,000            | 17.21      | 0.00  | 0                | 500           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Put        |           | 477.00000    | 370,000           | 17.21      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Call       |           | 20.00000     | 25,000            | 19.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Put        |           | 754.00000    | 635,000           | 19.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.80   | Call       |           | 1,017.00000  | 1,140,000         | 17.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.80   | Put        |           | 1.00000      | 0,000             | 17.56      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.15   | Call       |           | 5.00000      | 5,000             | 22.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.15   | Put        |           | 1,339.00000  | 1,215,000         | 22.84      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.85   | Call       |           | 967.00000    | 1,090,000         | 17.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.85   | Put        |           | 1.00000      | 0,000             | 17.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.70   | Call       |           | 14.00000     | 17,000            | 20.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.70   | Put        |           | 898.00000    | 777,000           | 20.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.30   | Call       |           | 531.00000    | 647,000           | 16.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.30   | Put        |           | 15.00000     | 7,000             | 16.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.70   | Call       |           | 1,117.00000  | 1,240,000         | 18.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.70   | Put        |           | 1.00000      | 0,000             | 18.00      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.05   | Call       |           | 76.00000     | 109,000           | 15.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.05   | Put        |           | 310.00000    | 219,000           | 15.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Call       |           | 246.00000    | 339,000           | 15.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Put        |           | 80.00000     | 49,000            | 15.80      | 0.00  | 0                | 400           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.35   | Call       |           | 33.00000     | 45,000            | 17.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.35   | Put        |           | 567.00000    | 455,000           | 17.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.90   | Call       |           | 9.00000      | 10,000            | 21.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.90   | Put        |           | 1,093.00000  | 970,000           | 21.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 136.00000    | 168,000           | 17.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 579.00000    | 486,000           | 17.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 127.00000    | 156,000           | 17.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 620.00000    | 524,000           | 17.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 146.00000    | 181,000           | 16.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 539.00000    | 449,000           | 16.89      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.75   | Put        |           | 189.00000    | 145,000           | 15.55      | 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 | 6.75   | Call       |           | 346.00000    | 427,000           | 15.55      | 0.00  | 0                | 6,425         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,151.00000  | 1,038,000         | 20.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Call       |           | 58.00000     | 70,000            | 20.10      | 0.00  | 0                | 2,962         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.00   | Put        |           | 321.00000    | 254,000           | 15.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.00   | Call       |           | 228.00000    | 286,000           | 15.72      | 0.00  | 0                | 2,962         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Put        |           | 500.00000    | 413,000           | 16.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Call       |           | 157.00000    | 195,000           | 16.67      | 0.00  | 0                | 5,560         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.15   | Call       |           | 791.00000    | 902,000           | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.15   | Put        |           | 34.00000     | 20,000            | 15.16      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.50   | Put        |           | 703.00000    | 604,000           | 17.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.50   | Call       |           | 110.00000    | 136,000           | 17.81      | 0.00  | 0                | 500           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.45   | Call       |           | 546.00000    | 643,000           | 15.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.45   | Put        |           | 89.00000     | 61,000            | 15.36      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.40   | Call       |           | 584.00000    | 684,000           | 15.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.40   | Put        |           | 77.00000     | 52,000            | 15.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.25   | Call       |           | 705.00000    | 812,000           | 15.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.25   | Put        |           | 48.00000     | 30,000            | 15.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.05   | Call       |           | 55.00000     | 66,000            | 20.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,198.00000  | 1,084,000         | 20.33      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.95   | Call       |           | 973.00000    | 1,092,000         | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.95   | Put        |           | 16.00000     | 10,000            | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.45   | Call       |           | 118.00000    | 146,000           | 17.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.45   | Put        |           | 661.00000    | 564,000           | 17.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.70   | Call       |           | 376.00000    | 459,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.70   | Put        |           | 169.00000    | 127,000           | 15.52      | 0.00  | 0                | 5,000         |

| 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 | 6.80   | Call       |           | 318.00000    | 395,000           | 15.59      | 0.00  | 0                | 200           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.80   | Put        |           | 211.00000    | 163,000           | 15.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.90   | Call       |           | 65.00000     | 79,000            | 19.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.90   | Put        |           | 1,058.00000  | 947,000           | 19.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.70   | Call       |           | 84.00000     | 103,000           | 18.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.70   | Put        |           | 877.00000    | 771,000           | 18.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.85   | Call       |           | 291.00000    | 366,000           | 15.62      | 0.00  | 0                | 560           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.85   | Put        |           | 234.00000    | 184,000           | 15.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.30   | Call       |           | 664.00000    | 769,000           | 15.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.30   | Put        |           | 57.00000     | 37,000            | 15.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.35   | Call       |           | 623.00000    | 726,000           | 15.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.35   | Put        |           | 66.00000     | 44,000            | 15.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.00   | Call       |           | 926.00000    | 1,043,000         | 15.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.00   | Put        |           | 19.00000     | 11,000            | 15.29      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.80   | Call       |           | 74.00000     | 90,000            | 19.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.80   | Put        |           | 967.00000    | 858,000           | 19.18      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.60   | Call       |           | 96.00000     | 118,000           | 18.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.60   | Put        |           | 789.00000    | 686,000           | 18.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.60   | Call       |           | 439.00000    | 529,000           | 15.46      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.60   | Put        |           | 132.00000    | 97,000            | 15.46      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.85   | Call       |           | 1,068.00000  | 1,189,000         | 15.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.85   | Put        |           | 11.00000     | 7,000             | 15.88      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.85   | Call       |           | 70.00000     | 85,000            | 19.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.85   | Put        |           | 1,013.00000  | 903,000           | 19.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Put        |           | 462.00000    | 378,000           | 16.44      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Call       |           | 169.00000    | 210,000           | 16.44      | 0.00         | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.55   | Call       |           | 473.00000    | 566,000           | 15.42      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.55   | Put        |           | 116.00000    | 84,000            | 15.42      | 0.00         | 0                | 560           |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Call       |           | 331.00000    | 395,000           | 15.65      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Put        |           | 368.00000    | 306,000           | 15.65      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Call       |           | 312.00000    | 371,000           | 15.69      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Put        |           | 399.00000    | 332,000           | 15.69      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Call       |           | 351.00000    | 421,000           | 15.62      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Put        |           | 338.00000    | 282,000           | 15.62      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Call       |           | 344.00000    | 414,000           | 15.63      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Put        |           | 345.00000    | 289,000           | 15.63      | 0.00         | 0                | 1,000         |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.15   | Call       |           | 290.00000    | 345,000           | 15.88      | 8,970,000.00 | 26,000           | 30,100        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.15   | Put        |           | 441.00000    | 370,000           | 15.88      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.25   | Call       |           | 260.00000    | 309,000           | 16.24      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.25   | Put        |           | 511.00000    | 434,000           | 16.24      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.80   | Call       |           | 447.00000    | 527,000           | 15.49      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.80   | Put        |           | 248.00000    | 202,000           | 15.49      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Call       |           | 275.00000    | 326,000           | 16.06      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Put        |           | 476.00000    | 401,000           | 16.06      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.75   | Call       |           | 475.00000    | 558,000           | 15.45      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.75   | Put        |           | 226.00000    | 183,000           | 15.45      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.55   | Call       |           | 188.00000    | 223,000           | 17.33      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.55   | Put        |           | 739.00000    | 648,000           | 17.33      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.95   | Call       |           | 126.00000    | 150,000           | 18.79      | 0.00         | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.95   | Put        |           | 1,077.00000  | 975,000           | 18.79      | 0.00         | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Call       |           | 220.00000    | 262,000           | 16.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Put        |           | 621.00000    | 537,000           | 16.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.30   | Call       |           | 92.00000     | 109,000           | 20.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.30   | Put        |           | 1,393.00000  | 1,284,000         | 20.07      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.70   | Call       |           | 505.00000    | 590,000           | 15.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.70   | Put        |           | 206.00000    | 165,000           | 15.42      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.35   | Call       |           | 89.00000     | 104,000           | 20.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.35   | Put        |           | 1,440.00000  | 1,329,000         | 20.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.85   | Call       |           | 419.00000    | 497,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.85   | Put        |           | 270.00000    | 222,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.00   | Call       |           | 120.00000    | 143,000           | 18.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.00   | Put        |           | 1,121.00000  | 1,018,000         | 18.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.10   | Call       |           | 307.00000    | 364,000           | 15.70      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.10   | Put        |           | 408.00000    | 339,000           | 15.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.65   | Call       |           | 536.00000    | 624,000           | 15.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.65   | Put        |           | 187.00000    | 149,000           | 15.38      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Call       |           | 209.00000    | 248,000           | 16.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Put        |           | 660.00000    | 573,000           | 16.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.20   | Call       |           | 101.00000    | 119,000           | 19.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.20   | Put        |           | 1,302.00000  | 1,194,000         | 19.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.85   | Call       |           | 139.00000    | 165,000           | 18.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.85   | Put        |           | 990.00000    | 890,000           | 18.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.05   | Call       |           | 325.00000    | 388,000           | 15.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.05   | Put        |           | 376.00000    | 313,000           | 15.66      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.60   | Call       |           | 568.00000    | 658,000           | 15.35      | 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 | 6.60   | Put        |           | 169.00000    | 133,000           | 15.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.80   | Call       |           | 146.00000    | 173,000           | 18.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.80   | Put        |           | 947.00000    | 848,000           | 18.25      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.05   | Call       |           | 115.00000    | 136,000           | 19.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.05   | Put        |           | 1,166.00000  | 1,061,000         | 19.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.90   | Call       |           | 132.00000    | 157,000           | 18.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.90   | Put        |           | 1,033.00000  | 932,000           | 18.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.15   | Call       |           | 105.00000    | 124,000           | 19.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.15   | Put        |           | 1,256.00000  | 1,149,000         | 19.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.35   | Call       |           | 233.00000    | 277,000           | 16.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.35   | Put        |           | 584.00000    | 502,000           | 16.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.30   | Call       |           | 246.00000    | 292,000           | 16.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.30   | Put        |           | 547.00000    | 467,000           | 16.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.90   | Call       |           | 393.00000    | 468,000           | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.90   | Put        |           | 294.00000    | 243,000           | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.25   | Call       |           | 360.00000    | 416,000           | 15.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.25   | Put        |           | 516.00000    | 446,000           | 15.96      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.30   | Call       |           | 344.00000    | 397,000           | 16.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.30   | Put        |           | 550.00000    | 477,000           | 16.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.20   | Call       |           | 377.00000    | 435,000           | 15.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.20   | Put        |           | 483.00000    | 415,000           | 15.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Call       |           | 484.00000    | 552,000           | 15.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Put        |           | 490.00000    | 431,000           | 15.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Call       |           | 465.00000    | 529,000           | 16.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Put        |           | 521.00000    | 458,000           | 16.03      | 0.00  | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Call       |           | 505.00000    | 576,000           | 15.90      | 0.00                  | 0                | 16,000         |
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Put        |           | 461.00000    | 405,000           | 15.90      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Put        |           | 553.00000    | 486,000           | 16.09      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Call       |           | 447.00000    | 507,000           | 16.09      | 13,182,000.00         | 26,000           | 42,000         |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Call       |           | 418.00000    | 470,000           | 17.04      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Put        |           | 824.00000    | 749,000           | 17.04      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Call       |           | 404.00000    | 455,000           | 17.16      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Put        |           | 860.00000    | 784,000           | 17.16      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Call       |           | 432.00000    | 485,000           | 16.92      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Put        |           | 788.00000    | 714,000           | 16.92      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Put        |           | 1,051.00000  | 968,000           | 17.77      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Call       |           | 345.00000    | 389,000           | 17.77      | 0.00                  | 0                | 300            |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           | 972.00000    | 1,045,000         | 17.98      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           | 1,219.00000  | 1,166,000         | 17.98      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           | 956.00000    | 1,028,000         | 18.04      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           | 1,253.00000  | 1,199,000         | 18.04      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           | 988.00000    | 1,062,000         | 17.91      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           | 1,185.00000  | 1,133,000         | 17.91      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           | 894.00000    | 847,000           | 17.20      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           | 1,147.00000  | 1,226,000         | 17.20      | 0.00                  | 0                | 200            |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>22,152,000.00</b>  | <b>52,000</b>    | <b>269,172</b> |
| <b>Total \$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>391,588,709.90</b> | <b>105,171</b>   | <b>649,922</b> |
| \$ / R MAX                 | On | 19/09/2011 | Foreign Exchange Future |        |            | 6.93970   | 6.81630      |                   |            | 589,874.50            | 85               | 449            |
| \$ / R MAX                 | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.03200   | 6.90700      |                   |            | 0.00                  | 0                | 31             |

| Contract Details                |               |                         |       | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total \$ / R MAXI Future</b> |               |                         |       |        |            |              |              |                   |            | <b>589,874.50</b>   | <b>85</b>        | <b>480</b>    |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.10  | Call   |            | 6,598.00000  | 9,403,000    | 16.27             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.10  | Put    |            | 34,968.00000 | 25,433,000   | 16.27             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.15  | Call   |            | 5,723.00000  | 8,108,000    | 16.58             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.15  | Put    |            | 39,093.00000 | 29,138,000   | 16.58             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.05  | Call   |            | 7,613.00000  | 10,897,000   | 15.95             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.05  | Put    |            | 30,983.00000 | 21,927,000   | 15.95             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.20  | Put    |            | 43,341.00000 | 33,017,000   | 16.89             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.20  | Call   |            | 4,971.00000  | 6,987,000    | 16.89             |            | 0.00                | 0                | 50            |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.00  | Call   |            | 22,841.00000 | 28,572,000   | 15.72             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.00  | Put    |            | 32,141.00000 | 25,372,000   | 15.72             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.05  | Call   |            | 21,174.00000 | 26,203,000   | 15.75             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.05  | Put    |            | 35,474.00000 | 28,003,000   | 15.75             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 6.95  | Call   |            | 24,645.00000 | 31,089,000   | 15.68             |            | 0.00                | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 6.95  | Put    |            | 28,945.00000 | 22,889,000   | 15.68             |            | 0.00                | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |               |                         |       |        |            |              |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>50</b>     |
| <b>Total \$ / R MAXI</b>        |               |                         |       |        |            |              |              |                   |            | <b>589,874.50</b>   | <b>85</b>        | <b>530</b>    |
| £ / R                           | On 19/09/2011 | Foreign Exchange Future |       |        | 11.32370   | 11.17650     |              |                   |            | 4,359,624.50        | 385              | 31,657        |
| £ / R                           | On 19/12/2011 | Foreign Exchange Future |       |        | 11.46240   | 11.31460     |              |                   |            | 1,822,521.60        | 159              | 9,304         |
| £ / R                           | On 19/03/2012 | Foreign Exchange Future |       |        | 11.60150   | 11.45470     |              |                   |            | 0.00                | 0                | 2,832         |
| £ / R                           | On 18/06/2012 | Foreign Exchange Future |       |        | 11.74470   | 11.59960     |              |                   |            | 0.00                | 0                | 0             |
| <b>Total £ / R Future</b>       |               |                         |       |        |            |              |              |                   |            | <b>6,182,146.10</b> | <b>544</b>       | <b>43,793</b> |
| £ / R                           | On 19/09/2011 | Foreign Exchange Option | 11.50 | Call   |            | 95.00000     | 132,000      | 12.91             |            | 0.00                | 0                | 0             |
| £ / R                           | On 19/09/2011 | Foreign Exchange Option | 11.50 | Put    |            | 419.00000    | 308,000      | 12.91             |            | 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 | 11.55  | Call       |           | 84.00000     | 118,000           | 13.07      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 458.00000    | 344,000           | 13.07      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 107.00000    | 148,000           | 12.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 381.00000    | 274,000           | 12.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Call       |           | 67.00000     | 93,000            | 13.40      | 0.00  | 0                | 8,945         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Put        |           | 541.00000    | 419,000           | 13.40      | 0.00  | 0                | 100           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Call       |           | 23.00000     | 31,000            | 14.89      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Put        |           | 947.00000    | 807,000           | 14.89      | 0.00  | 0                | 200           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Put        |           | 126.00000    | 83,000            | 13.06      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Call       |           | 302.00000    | 407,000           | 13.06      | 0.00  | 0                | 3,455         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Call       |           | 704.00000    | 841,000           | 14.41      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Put        |           | 28.00000     | 17,000            | 14.41      | 0.00  | 0                | 5,490         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.95  | Call       |           | 336.00000    | 446,000           | 13.20      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.95  | Put        |           | 110.00000    | 72,000            | 13.20      | 0.00  | 0                | 1,200         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.20  | Put        |           | 213.00000    | 144,000           | 12.52      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.20  | Call       |           | 189.00000    | 268,000           | 12.52      | 0.00  | 0                | 1,200         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.85  | Call       |           | 409.00000    | 528,000           | 13.47      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.85  | Put        |           | 83.00000     | 54,000            | 13.47      | 0.00  | 0                | 630           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.10  | Put        |           | 164.00000    | 110,000           | 12.79      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.10  | Call       |           | 240.00000    | 334,000           | 12.79      | 0.00  | 0                | 630           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.15  | Call       |           | 211.00000    | 300,000           | 12.66      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.15  | Put        |           | 185.00000    | 126,000           | 12.66      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.90  | Call       |           | 37.00000     | 50,000            | 14.23      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.90  | Put        |           | 761.00000    | 626,000           | 14.23      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.75  | Call       |           | 52.00000     | 73,000            | 13.73      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.75  | Put        |           | 626.00000    | 499,000           | 13.73      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.80  | Call       |           | 46.00000     | 64,000            | 13.90      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.80  | Put        |           | 670.00000    | 540,000           | 13.90      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.25  | Call       |           | 169.00000    | 237,000           | 12.38      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.25  | Put        |           | 243.00000    | 163,000           | 12.38      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.75  | Call       |           | 488.00000    | 613,000           | 13.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.75  | Put        |           | 62.00000     | 39,000            | 13.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.70  | Call       |           | 59.00000     | 82,000            | 13.57      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.70  | Put        |           | 583.00000    | 458,000           | 13.57      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.85  | Call       |           | 41.00000     | 57,000            | 14.06      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.85  | Put        |           | 715.00000    | 583,000           | 14.06      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Call       |           | 571.00000    | 702,000           | 14.01      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Put        |           | 45.00000     | 28,000            | 14.01      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 252.00000    | 301,000           | 13.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 587.00000    | 489,000           | 13.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 238.00000    | 284,000           | 13.83      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 623.00000    | 522,000           | 13.83      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 268.00000    | 320,000           | 13.65      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 553.00000    | 458,000           | 13.65      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Call       |           | 129.00000    | 155,000           | 14.76      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Put        |           | 1,014.00000  | 893,000           | 14.76      | 0.00  | 0                | 250           |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.30  | Call       |           | 381.00000    | 457,000           | 13.32      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.30  | Put        |           | 366.00000    | 295,000           | 13.32      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.90  | Call       |           | 187.00000    | 224,000           | 14.20      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.90  | Put        |           | 772.00000    | 662,000           | 14.20      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.75  | Call       |           | 224.00000    | 268,000           | 13.93      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.75  | Put        |           | 659.00000    | 556,000           | 13.93      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.50  | Call       |           | 899.00000    | 1,023,000         | 13.05      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.50  | Put        |           | 84.00000     | 61,000            | 13.05      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.70  | Call       |           | 745.00000    | 859,000           | 13.12      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.70  | Put        |           | 130.00000    | 97,000            | 13.12      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.45  | Call       |           | 505.00000    | 579,000           | 13.75      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.45  | Put        |           | 500.00000    | 428,000           | 13.75      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.50  | Call       |           | 485.00000    | 554,000           | 13.78      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.50  | Put        |           | 530.00000    | 453,000           | 13.78      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.40  | Call       |           | 529.00000    | 605,000           | 13.73      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.40  | Put        |           | 474.00000    | 404,000           | 13.73      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.55  | Call       |           | 465.00000    | 530,000           | 13.81      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.55  | Put        |           | 560.00000    | 479,000           | 13.81      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.90  | Call       |           | 347.00000    | 395,000           | 14.34      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.90  | Put        |           | 792.00000    | 694,000           | 14.34      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.00  | Call       |           | 745.00000    | 841,000           | 13.52      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.00  | Put        |           | 290.00000    | 240,000           | 13.52      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.80  | Call       |           | 378.00000    | 429,000           | 14.17      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.80  | Put        |           | 723.00000    | 628,000           | 14.17      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 12.30  | Call       |           | 249.00000    | 284,000           | 15.02      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 12.30  | Put        |           | 1,094.00000  | 983,000           | 15.02      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.35  | Call       |           | 553.00000    | 631,000           | 13.70      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.35  | Put        |           | 448.00000    | 380,000           | 13.70      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 10.90  | Call       |           | 807.00000    | 908,000           | 13.46      | 0.00  | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM    | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.90  | Put        |           | 252.00000       | 207,000           | 13.46      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.70  | Call       |           | 411.00000       | 466,000           | 14.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.70  | Put        |           | 656.00000       | 565,000           | 14.00      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.10  | Call       |           | 686.00000       | 777,000           | 13.57      | 0.00                | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.10  | Put        |           | 331.00000       | 276,000           | 13.57      | 0.00                | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.85  | Call       |           | 518.00000       | 575,000           | 14.25      | 0.00                | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.85  | Put        |           | 768.00000       | 680,000           | 14.25      | 0.00                | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.90  | Call       |           | 501.00000       | 556,000           | 14.32      | 0.00                | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.90  | Put        |           | 801.00000       | 711,000           | 14.32      | 0.00                | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.80  | Call       |           | 536.00000       | 594,000           | 14.17      | 0.00                | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.80  | Put        |           | 736.00000       | 649,000           | 14.17      | 0.00                | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |                 |                   |            | <b>0.00</b>         | <b>0</b>         | <b>22,300</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |                 |                   |            | <b>6,182,146.10</b> | <b>544</b>       | <b>66,093</b> |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 0.08790   | 0.08870         |                   |            | 879.00              | 10               | 12,358        |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 0.08920   | 0.09000         |                   |            | 0.00                | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |                 |                   |            | <b>879.00</b>       | <b>10</b>        | <b>12,358</b> |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Call       |           | 878.00000       | 801,000           | 16.55      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Put        |           | 8.00000         | 11,000            | 16.55      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Call       |           | 181.00000       | 146,000           | 18.74      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Put        |           | 311.00000       | 356,000           | 18.74      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,870.00000     | 1,791,000         | 23.03      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Put        |           | 0.00000         | 1,000             | 23.03      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 0.00000         | 0,000             | 30.95      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 1,141,130.00000 | 1,141,210,000     | 30.95      | 0.00                | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.08   | Call       |           | 1,079.00000  | 1,005,000         | 18.46      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.08   | Put        |           | 79.00000     | 85,000            | 18.46      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.09   | Call       |           | 454.00000    | 407,000           | 20.35      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.09   | Put        |           | 454.00000    | 487,000           | 20.35      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.07   | Call       |           | 2,006.00000  | 1,926,000         | 18.94      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.07   | Put        |           | 6.00000      | 6,000             | 18.94      | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>879.00</b>        | <b>10</b>        | <b>12,358</b> |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.81130   | 9.73050      |                   |            | 16,698,832.60        | 1,702            | 63,841        |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 9.92210   | 9.84020      |                   |            | 0.00                 | 0                | 4,928         |
| € / R                     | On | 19/03/2012 | Foreign Exchange Future |        |            | 10.03580  | 9.95220      |                   |            | 0.00                 | 0                | 8,503         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>16,698,832.60</b> | <b>1,702</b>     | <b>77,272</b> |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 214.00000    | 262,000           | 12.28      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 134.00000    | 101,000           | 12.28      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 185.00000    | 229,000           | 12.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Put        |           | 155.00000    | 118,000           | 12.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 245.00000    | 297,000           | 12.42      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Put        |           | 115.00000    | 86,000            | 12.42      | 0.00                 | 0                | 2,065         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 209.00000    | 160,000           | 11.88      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 139.00000    | 171,000           | 11.88      | 0.00                 | 0                | 5,655         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Put        |           | 694.00000    | 619,000           | 13.98      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Call       |           | 24.00000     | 30,000            | 13.98      | 0.00                 | 0                | 3,590         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.30   | Call       |           | 470.00000    | 540,000           | 13.21      | 0.00                 | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.30   | Put        |           | 40.00000     | 29,000            | 13.21      | 0.00                 | 0                | 6,195         |



| 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 | 10.25  | Call       |           | 38.00000     | 47,000            | 13.45      | 0.00  | 0                | 6,195         |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.25  | Put        |           | 558.00000    | 486,000           | 13.45      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.00  | Call       |           | 79.00000     | 98,000            | 12.58      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.00  | Put        |           | 349.00000    | 287,000           | 12.58      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Call       |           | 12.00000     | 14,000            | 14.85      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Put        |           | 932.00000    | 853,000           | 14.85      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.40   | Call       |           | 388.00000    | 453,000           | 12.95      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.40   | Put        |           | 58.00000     | 42,000            | 12.95      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.55  | Call       |           | 15.00000     | 19,000            | 14.50      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.55  | Put        |           | 835.00000    | 758,000           | 14.50      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.60  | Call       |           | 13.00000     | 16,000            | 14.67      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.60  | Put        |           | 883.00000    | 805,000           | 14.67      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Call       |           | 18.00000     | 22,000            | 14.32      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Put        |           | 788.00000    | 711,000           | 14.32      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 332.00000    | 377,000           | 12.94      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 292.00000    | 255,000           | 12.94      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 308.00000    | 350,000           | 12.96      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 318.00000    | 278,000           | 12.96      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 357.00000    | 404,000           | 12.92      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 267.00000    | 232,000           | 12.92      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 10.00  | Call       |           | 252.00000    | 286,000           | 13.27      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 10.00  | Put        |           | 412.00000    | 364,000           | 13.27      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.55   | Call       |           | 472.00000    | 527,000           | 12.83      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.55   | Put        |           | 182.00000    | 155,000           | 12.83      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.30   | Call       |           | 644.00000    | 707,000           | 12.72      | 0.00  | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.30   | Put        |           | 104.00000    | 85,000            | 12.72      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.40   | Call       |           | 571.00000    | 632,000           | 12.76      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.40   | Put        |           | 131.00000    | 110,000           | 12.76      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.10  | Call       |           | 362.00000    | 399,000           | 13.55      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.10  | Put        |           | 510.00000    | 463,000           | 13.55      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.15  | Call       |           | 345.00000    | 380,000           | 13.66      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.15  | Put        |           | 543.00000    | 494,000           | 13.66      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.05  | Call       |           | 380.00000    | 418,000           | 13.43      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.05  | Put        |           | 478.00000    | 432,000           | 13.43      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.05   | Call       |           | 992.00000    | 1,062,000         | 12.74      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.05   | Put        |           | 90.00000     | 76,000            | 12.74      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.25  | Call       |           | 313.00000    | 345,000           | 13.90      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.25  | Put        |           | 611.00000    | 559,000           | 13.90      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.80   | Call       |           | 493.00000    | 543,000           | 13.26      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.80   | Put        |           | 341.00000    | 307,000           | 13.26      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.00   | Call       |           | 1,032.00000  | 1,106,000         | 12.86      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.00   | Put        |           | 80.00000     | 70,000            | 12.86      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.90   | Call       |           | 443.00000    | 490,000           | 13.33      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.90   | Put        |           | 391.00000    | 354,000           | 13.33      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.60  | Call       |           | 224.00000    | 248,000           | 14.70      | 0.00                 | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.60  | Put        |           | 872.00000    | 812,000           | 14.70      | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>23,700</b>  |
| <b>Total € / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>16,698,832.60</b> | <b>1,702</b>     | <b>100,972</b> |
| ANY DAY                   | On | 24/10/2011 | Foreign Exchange Future |        |            | 6.97510   | 6.83030      |                   |            | 0.00                 | 0                | 0              |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| <b>Total ANY DAY EXPIRY CAAG \$ Future</b>     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>0</b>      |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 6.70   | Call       |           | 267.00000    | 365,000           | 15.43      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 6.70   | Put        |           | 137.00000    | 90,000            | 15.43      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 6.75   | Call       |           | 237.00000    | 332,000           | 15.44      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 6.75   | Put        |           | 157.00000    | 107,000           | 15.44      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 6.65   | Call       |           | 298.00000    | 401,000           | 15.41      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 6.65   | Put        |           | 118.00000    | 76,000            | 15.41      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 7.00   | Put        |           | 309.00000    | 217,000           | 15.53      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 7.00   | Call       |           | 139.00000    | 192,000           | 15.53      | 0.00         | 0                | 14,286        |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 7.40   | Put        |           | 632.00000    | 510,000           | 17.76      | 0.00         | 0                | 0             |
| ANY DAY On 24/10/2011 Foreign Exchange Option  | 7.40   | Call       |           | 62.00000     | 85,000            | 17.76      | 0.00         | 0                | 6,757         |
| <b>Total ANY DAY EXPIRY CAAG \$ Option</b>     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>21,043</b> |
| <b>Total ANY DAY EXPIRY CAAG \$</b>            |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>21,043</b> |
| ANY DAY On 10/08/2011 Foreign Exchange Future  |        |            | 6.89950   | 6.70000      |                   |            | 0.00         | 0                | 0             |
| <b>Total ANY DAY EXPIRY CAAH \$ Future</b>     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>0</b>      |
| ANY DAY On 10/08/2011 Foreign Exchange Option  | 6.70   | Call       |           | 0.00000      | 204,000           | 15.42      | 0.00         | 0                | 0             |
| ANY DAY On 10/08/2011 Foreign Exchange Option  | 6.70   | Put        |           | 0.00000      | 5,000             | 15.42      | 0.00         | 20,000           | 20,000        |
| ANY DAY On 10/08/2011 Foreign Exchange Option  | 6.75   | Call       |           | 0.00000      | 159,000           | 15.38      | 0.00         | 0                | 0             |
| ANY DAY On 10/08/2011 Foreign Exchange Option  | 6.75   | Put        |           | 0.00000      | 10,000            | 15.38      | 0.00         | 0                | 0             |
| ANY DAY On 10/08/2011 Foreign Exchange Option  | 6.65   | Call       |           | 0.00000      | 251,000           | 15.46      | 0.00         | 0                | 0             |
| ANY DAY On 10/08/2011 Foreign Exchange Option  | 6.65   | Put        |           | 0.00000      | 2,000             | 15.46      | 0.00         | 0                | 0             |
| <b>Total ANY DAY EXPIRY CAAH \$ Option</b>     |        |            |           |              |                   |            | <b>0.00</b>  | <b>20,000</b>    | <b>20,000</b> |
| <b>Total ANY DAY EXPIRY CAAH \$</b>            |        |            |           |              |                   |            | <b>0.00</b>  | <b>20,000</b>    | <b>20,000</b> |
| AU\$ / R On 19/09/2011 Foreign Exchange Future |        |            | 7.29990   | 7.25300      |                   |            | 1,094,985.00 | 150              | 24,680        |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.31700   | 7.27240      |                   |            | 2,926,800.00        | 400              | 1,110         |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Future |        |            | 7.34090   | 7.29680      |                   |            | 0.00                | 0                | 1,163         |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>4,021,785.00</b> | <b>550</b>       | <b>26,953</b> |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Call       |           | 610.00000    | 655,000           | 14.73      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Put        |           | 7.00000      | 5,000             | 14.73      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 562.00000    | 607,000           | 14.45      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Put        |           | 9.00000      | 7,000             | 14.45      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 658.00000    | 704,000           | 15.00      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 5.00000      | 4,000             | 15.00      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.50   | Call       |           | 43.00000     | 52,000            | 12.18      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.50   | Put        |           | 290.00000    | 252,000           | 12.18      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Call       |           | 53.00000     | 64,000            | 11.93      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Put        |           | 250.00000    | 214,000           | 11.93      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.00   | Call       |           | 292.00000    | 331,000           | 12.81      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.00   | Put        |           | 39.00000     | 31,000            | 12.81      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Call       |           | 147.00000    | 177,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Put        |           | 94.00000     | 77,000            | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Call       |           | 35.00000     | 42,000            | 12.44      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Put        |           | 332.00000    | 292,000           | 12.44      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.15   | Call       |           | 179.00000    | 212,000           | 11.98      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.15   | Put        |           | 76.00000     | 62,000            | 11.98      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.95   | Call       |           | 7.00000      | 8,000             | 14.48      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 7.95   | Put        |           | 704.00000    | 658,000           | 14.48      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.75   | Call       |           | 515.00000    | 559,000           | 14.18      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/09/2011 | Foreign Exchange Option | 6.75   | Put        |           | 12.00000     | 9,000             | 14.18      | 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 | 8.00   | Call       |           | 6.00000      | 6,000             | 14.74      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Put        |           | 753.00000    | 706,000           | 14.74      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.80   | Call       |           | 468.00000    | 512,000           | 13.91      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.80   | Put        |           | 15.00000     | 12,000            | 13.91      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.10   | Call       |           | 214.00000    | 250,000           | 12.26      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.10   | Put        |           | 61.00000     | 50,000            | 12.26      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.15   | Call       |           | 3.00000      | 4,000             | 15.51      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.15   | Put        |           | 900.00000    | 854,000           | 15.51      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.40   | Call       |           | 65.00000     | 78,000            | 11.67      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.40   | Put        |           | 212.00000    | 178,000           | 11.67      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Call       |           | 5.00000      | 5,000             | 14.99      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Put        |           | 802.00000    | 755,000           | 14.99      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Call       |           | 659.00000    | 690,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Put        |           | 37.00000     | 23,000            | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Call       |           | 617.00000    | 646,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Put        |           | 45.00000     | 29,000            | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Call       |           | 703.00000    | 736,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Put        |           | 31.00000     | 19,000            | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Call       |           | 139.00000    | 138,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Put        |           | 367.00000    | 321,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30   | Call       |           | 201.00000    | 205,000           | 11.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30   | Put        |           | 229.00000    | 188,000           | 11.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25   | Call       |           | 291.00000    | 315,000           | 11.62      | 0.00  | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25   | Put        |           | 244.00000    | 224,000           | 11.62      | 0.00  | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30   | Call       |           | 266.00000    | 289,000           | 11.61      | 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 | 19/03/2012 | Foreign Exchange Option | 7.30   | Put        |           | 269.00000    | 248,000           | 11.61      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Call       |           | 318.00000    | 343,000           | 11.64      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Put        |           | 221.00000    | 202,000           | 11.64      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Call       |           | 226.00000    | 243,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Put        |           | 329.00000    | 302,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.95   | Call       |           | 473.00000    | 504,000           | 11.73      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.95   | Put        |           | 126.00000    | 113,000           | 11.73      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.75   | Call       |           | 127.00000    | 137,000           | 12.53      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.75   | Put        |           | 580.00000    | 546,000           | 12.53      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Call       |           | 209.00000    | 224,000           | 11.82      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Put        |           | 362.00000    | 333,000           | 11.82      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Call       |           | 439.00000    | 469,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Put        |           | 142.00000    | 128,000           | 11.71      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.20   | Call       |           | 1,110.00000  | 1,154,000         | 12.72      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.20   | Put        |           | 13.00000     | 13,000            | 12.72      | 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>4,021,785.00</b> | <b>550</b>       | <b>26,953</b> |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.10930   | 7.06040      |                   |            | 1,030,848.50        | 145              | 145           |
| CAD/ R                       | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.18840   | 7.14010      |                   |            | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |              |                   |            | <b>1,030,848.50</b> | <b>145</b>       | <b>145</b>    |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Call       |           | 59.00000     | 76,000            | 13.30      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Put        |           | 249.00000    | 217,000           | 13.30      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Call       |           | 48.00000     | 63,000            | 13.51      | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Put        |           | 288.00000    | 254,000           | 13.51      | 0.00                | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Call       |           | 72.00000     | 92,000            | 13.08      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Put        |           | 212.00000    | 183,000           | 13.08      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Call       |           | 6.00000      | 8,000             | 15.66      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Put        |           | 746.00000    | 699,000           | 15.66      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Call       |           | 7.00000      | 10,000            | 15.45      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Put        |           | 697.00000    | 651,000           | 15.45      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.85   | Call       |           | 5.00000      | 7,000             | 15.88      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.85   | Put        |           | 795.00000    | 748,000           | 15.88      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Call       |           | 17.00000     | 23,000            | 14.59      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Put        |           | 507.00000    | 464,000           | 14.59      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 474.00000    | 521,000           | 14.64      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 14.00000     | 12,000            | 14.64      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 223.00000    | 263,000           | 13.44      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 63.00000     | 54,000            | 13.44      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.95   | Call       |           | 3.00000      | 4,000             | 16.31      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.95   | Put        |           | 893.00000    | 845,000           | 16.31      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Call       |           | 171.00000    | 192,000           | 12.58      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Put        |           | 281.00000    | 254,000           | 12.58      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 155.00000    | 174,000           | 12.75      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 315.00000    | 286,000           | 12.75      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Call       |           | 189.00000    | 212,000           | 12.40      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Put        |           | 249.00000    | 224,000           | 12.40      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.65   | Call       |           | 76.00000     | 86,000            | 13.96      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.65   | Put        |           | 586.00000    | 548,000           | 13.96      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 6.80   | Call       |           | 429.00000    | 465,000           | 12.78      | 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 19/12/2011 Foreign Exchange Option   | 6.80   | Put        |           | 89.00000     | 77,000            | 12.78      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.60   | Call       |           | 84.00000     | 96,000            | 13.79      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.60   | Put        |           | 544.00000    | 508,000           | 13.79      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.85   | Call       |           | 392.00000    | 428,000           | 12.73      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.85   | Put        |           | 102.00000    | 90,000            | 12.73      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.40   | Call       |           | 126.00000    | 143,000           | 13.10      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.40   | Put        |           | 386.00000    | 355,000           | 13.10      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.90   | Call       |           | 357.00000    | 392,000           | 12.68      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.90   | Put        |           | 117.00000    | 104,000           | 12.68      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.45   | Call       |           | 114.00000    | 129,000           | 13.27      |  | 0.00                | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.45   | Put        |           | 424.00000    | 391,000           | 13.27      |  | 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>1,030,848.50</b> | <b>145</b>       | <b>145</b>    |
| CF CANDO On 19/09/2011 Foreign Exchange Future |        |            | 0.02390   | 0.03600      |                   |            |  | 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 |        |            | 0.14890   | 0.09970      |                   |            |  | 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  |        |            | 9.02220   | 8.90410      |                   |            |  | 0.00                | 0                | 900           |
| CHF / R On 19/12/2011 Foreign Exchange Future  |        |            | 9.15700   | 9.03910      |                   |            |  | 0.00                | 0                | 75            |
| <b>Total CHF / R Future</b>                    |        |            |           |              |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>975</b>    |
| CHF / R On 19/09/2011 Foreign Exchange Option  | 7.65   | Call       |           | 1,257.00000  | 1,374,000         | 20.21      |  | 0.00                | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option  | 7.65   | Put        |           | 3.00000      | 2,000             | 20.21      |  | 0.00                | 0                | 0             |



| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70   | Call       |           | 1,207.00000  | 1,325,000         | 19.93      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70   | Put        |           | 3.00000      | 3,000             | 19.93      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60   | Call       |           | 1,306.00000  | 1,424,000         | 20.49      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60   | Put        |           | 2.00000      | 2,000             | 20.49      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.40   | Call       |           | 558.00000    | 661,000           | 18.26      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.40   | Put        |           | 54.00000     | 39,000            | 18.26      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.05   | Call       |           | 170.00000    | 222,000           | 18.38      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.05   | Put        |           | 316.00000    | 250,000           | 18.38      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.00   | Call       |           | 189.00000    | 244,000           | 18.23      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.00   | Put        |           | 285.00000    | 222,000           | 18.23      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.80   | Call       |           | 1,109.00000  | 1,226,000         | 19.38      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.80   | Put        |           | 5.00000      | 4,000             | 19.38      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.95   | Call       |           | 209.00000    | 270,000           | 18.23      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.95   | Put        |           | 255.00000    | 198,000           | 18.23      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.80   | Call       |           | 282.00000    | 358,000           | 18.24      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.80   | Put        |           | 178.00000    | 136,000           | 18.24      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.85   | Call       |           | 255.00000    | 327,000           | 18.24      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.85   | Put        |           | 201.00000    | 155,000           | 18.24      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.10   | Call       |           | 154.00000    | 201,000           | 18.54      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.10   | Put        |           | 350.00000    | 279,000           | 18.54      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.25   | Call       |           | 112.00000    | 149,000           | 19.00      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.25   | Put        |           | 458.00000    | 377,000           | 19.00      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.85   | Call       |           | 1,059.00000  | 1,176,000         | 19.11      | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.85   | Put        |           | 5.00000      | 4,000             | 19.11      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30   | Call       |           | 833.00000    | 938,000           | 16.78      | 0.00  | 0                | 0             |

| 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 Option | 8.30   | Put        |           | 94.00000     | 81,000            | 16.78      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35   | Call       |           | 795.00000    | 899,000           | 16.86      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35   | Put        |           | 106.00000    | 92,000            | 16.86      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25   | Call       |           | 872.00000    | 978,000           | 16.69      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25   | Put        |           | 83.00000     | 71,000            | 16.69      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50   | Call       |           | 688.00000    | 787,000           | 17.11      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50   | Put        |           | 149.00000    | 130,000           | 17.11      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.15   | Call       |           | 952.00000    | 1,061,000         | 16.52      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.15   | Put        |           | 63.00000     | 54,000            | 16.52      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.90   | Call       |           | 1,173.00000  | 1,291,000         | 17.42      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.90   | Put        |           | 34.00000     | 34,000            | 17.42      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.55   | Call       |           | 655.00000    | 752,000           | 17.20      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.55   | Put        |           | 166.00000    | 145,000           | 17.20      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.90   | Call       |           | 451.00000    | 534,000           | 17.79      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.90   | Put        |           | 312.00000    | 277,000           | 17.79      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.40   | Call       |           | 261.00000    | 318,000           | 18.90      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.40   | Put        |           | 622.00000    | 561,000           | 18.90      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.15   | Call       |           | 343.00000    | 411,000           | 18.21      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.15   | Put        |           | 454.00000    | 404,000           | 18.21      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.45   | Call       |           | 723.00000    | 823,000           | 17.03      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.45   | Put        |           | 134.00000    | 116,000           | 17.03      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.00   | Call       |           | 1,080.00000  | 1,198,000         | 17.06      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.00   | Put        |           | 41.00000     | 41,000            | 17.06      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.75   | Call       |           | 1,315.00000  | 1,433,000         | 17.95      | 0.00  | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.75   | Put        |           | 26.00000     | 26,000            | 17.95      | 0.00  | 0                | 0             |

| 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 Option | 8.80   | Call       |              | 504.00000    | 591,000           | 17.62      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.80   | Put        |              | 265.00000    | 234,000           | 17.62      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 7.65   | Call       |              | 1,411.00000  | 1,529,000         | 18.31      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 7.65   | Put        |              | 22.00000     | 22,000            | 18.31      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.70   | Call       |              | 561.00000    | 652,000           | 17.45      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.70   | Put        |              | 222.00000    | 195,000           | 17.45      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.95   | Call       |              | 426.00000    | 507,000           | 17.87      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.95   | Put        |              | 337.00000    | 300,000           | 17.87      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.60   | Call       |              | 622.00000    | 717,000           | 17.28      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 8.60   | Put        |              | 183.00000    | 160,000           | 17.28      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.45   | Call       |              | 247.00000    | 302,000           | 19.03      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.45   | Put        |              | 658.00000    | 595,000           | 19.03      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.20   | Call       |              | 324.00000    | 390,000           | 18.35      | 0.00        | 0                | 0             |
| CHF / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.20   | Put        |              | 485.00000    | 433,000           | 18.35      | 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>975</b>    |
| RAIN                        | On | 19/09/2011 | Foreign Exchange Future |        |            | 14,092.16000 | 13,951.54000 |                   |            | 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 |        |            | 1.07770      | 1.05890      |                   |            | 0.00        | 0                | 0             |
| YUAN/R                      | On | 19/12/2011 | Foreign Exchange Future |        |            | 1.09370      | 1.07390      |                   |            | 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       |              | 94.00000     | 142,000           | 15.37      | 0.00        | 0                | 0             |
| YUAN/R                      | On | 19/09/2011 | Foreign Exchange Option | 1.10   | Put        |              | 505.00000    | 365,000           | 15.37      | 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       |           | 31.00000     | 49,000            | 17.08      | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15   | Put        |           | 942.00000    | 772,000           | 17.08      | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Call       |           | 262.00000    | 376,000           | 13.88      | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Put        |           | 173.00000    | 99,000            | 13.88      | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10   | Call       |           | 298.00000    | 381,000           | 15.35      | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10   | Put        |           | 559.00000    | 444,000           | 15.35      | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15   | Call       |           | 175.00000    | 227,000           | 16.56      | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15   | Put        |           | 936.00000    | 790,000           | 16.56      | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05   | Call       |           | 511.00000    | 634,000           | 14.37      | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05   | Put        |           | 272.00000    | 197,000           | 14.37      | 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>397,961,075.60</b> | <b>56,207</b>    | <b>587,012</b> |
| <b>Total Options</b>                         |        |            |           |              |                   |            | <b>22,152,000.00</b>  | <b>72,000</b>    | <b>356,265</b> |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            | <b>420,113,075.60</b> | <b>128,207</b>   | <b>943,277</b> |