

Currency Derivatives Daily MTM Report

Daily summary for: 25/08/2011

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/09/2011 | | | 7.25640 | 7.25820 | | | 178,870,260.00 | 24,650 | 229,495 |
| \$ / R | On | 19/12/2011 | | | 7.34960 | 7.35050 | | | 44,318,088.00 | 6,030 | 59,099 |
| \$ / R | On | 19/03/2012 | | | 7.43760 | 7.43710 | | | 780,948.00 | 105 | 17,875 |
| \$ / R | On | 18/06/2012 | | | 7.52630 | 7.52410 | | | 0.00 | 0 | 2,009 |
| \$ / R | On | 17/09/2012 | | | 7.61950 | 7.61640 | | | 0.00 | 0 | 416 |
| \$ / R | On | 14/12/2012 | | | 7.71860 | 7.71580 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | | | 8.69380 | 8.69230 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 223,969,296.00 | 30,785 | 308,894 |
| \$ / R | On | 19/09/2011 | 8.05 | Call | | 16.00000 | 16,000 | 26.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | 8.05 | Put | | 808.00000 | 810,000 | 26.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | 8.10 | Call | | 14.00000 | 14,000 | 27.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | 8.10 | Put | | 856.00000 | 858,000 | 27.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | 8.00 | Call | | 18.00000 | 18,000 | 26.18 | 0.00 | 0 | 3,000 |
| \$ / R | On | 19/09/2011 | 8.00 | Put | | 760.00000 | 762,000 | 26.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | 7.80 | Put | | 571.00000 | 573,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | 7.80 | Call | | 29.00000 | 29,000 | 23.91 | 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 | | 87.00000 | 88,000 | 19.46 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.40 | Put | | 229.00000 | 232,000 | 19.46 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Call | | 467.00000 | 465,000 | 16.23 | 0.00 | 0 | 1,230 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.80 | Put | | 9.00000 | 9,000 | 16.23 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Call | | 374.00000 | 372,000 | 15.70 | 0.00 | 0 | 6,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Put | | 16.00000 | 16,000 | 15.70 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Put | | 267.00000 | 270,000 | 20.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Call | | 75.00000 | 76,000 | 20.01 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Put | | 390.00000 | 393,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.60 | Call | | 48.00000 | 49,000 | 21.65 | 0.00 | 0 | 200 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Call | | 563.00000 | 561,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Put | | 5.00000 | 5,000 | 16.76 | 0.00 | 0 | 5,980 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Put | | 2.00000 | 2,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Call | | 660.00000 | 658,000 | 17.29 | 0.00 | 0 | 6,060 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | 63.00000 | 64,000 | 16.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | 221.00000 | 220,000 | 16.91 | 0.00 | 0 | 6,060 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Put | | 2,542.00000 | 2,544,000 | 37.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Call | | 0.00000 | 0,000 | 37.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.30 | Put | | 160.00000 | 163,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.30 | Call | | 118.00000 | 119,000 | 18.37 | 0.00 | 0 | 8,880 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.20 | Put | | 104.00000 | 106,000 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.20 | Call | | 162.00000 | 162,000 | 17.52 | 0.00 | 0 | 6,250 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.55 | Put | | 2.00000 | 2,000 | 17.55 | 0.00 | 0 | 8,880 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.55 | Call | | 710.00000 | 708,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.75 | Call | | 514.00000 | 512,000 | 16.49 | 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 | | 6.00000 | 6,000 | 16.49 | 0.00 | 0 | 1,980 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.85 | Put | | 12.00000 | 12,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.85 | Call | | 420.00000 | 418,000 | 15.96 | 0.00 | 0 | 1,980 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.50 | Put | | 307.00000 | 309,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.50 | Call | | 65.00000 | 65,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.95 | Call | | 332.00000 | 330,000 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.95 | Put | | 24.00000 | 24,000 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.65 | Call | | 42.00000 | 43,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.65 | Put | | 434.00000 | 437,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.15 | Call | | 190.00000 | 190,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.15 | Put | | 82.00000 | 84,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.00 | Call | | 292.00000 | 290,000 | 16.31 | 0.00 | 0 | 9,143 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.00 | Put | | 34.00000 | 34,000 | 16.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.40 | Call | | 859.00000 | 857,000 | 18.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.40 | Put | | 1.00000 | 1,000 | 18.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.75 | Call | | 32.00000 | 33,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.75 | Put | | 524.00000 | 527,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.75 | Call | | 1,508.00000 | 1,506,000 | 24.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.75 | Put | | 0.00000 | 0,000 | 24.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.25 | Call | | 138.00000 | 138,000 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.25 | Put | | 130.00000 | 132,000 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.55 | Call | | 56.00000 | 57,000 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.55 | Put | | 348.00000 | 351,000 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.80 | Call | | 1,458.00000 | 1,456,000 | 24.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.80 | Put | | 0.00000 | 0,000 | 24.39 | 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 | | 12.00000 | 12,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 8.15 | Put | | 904.00000 | 906,000 | 27.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.85 | Call | | 1,408.00000 | 1,406,000 | 23.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 23.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.70 | Call | | 37.00000 | 37,000 | 22.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.70 | Put | | 479.00000 | 481,000 | 22.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.30 | Call | | 959.00000 | 957,000 | 19.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.30 | Put | | 1.00000 | 1,000 | 19.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.70 | Call | | 1,558.00000 | 1,556,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 5.70 | Put | | 0.00000 | 0,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.05 | Call | | 255.00000 | 254,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.05 | Put | | 47.00000 | 48,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Call | | 611.00000 | 609,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Put | | 3.00000 | 3,000 | 17.02 | 0.00 | 0 | 200 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.35 | Call | | 101.00000 | 102,000 | 18.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.35 | Put | | 193.00000 | 196,000 | 18.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.90 | Call | | 23.00000 | 23,000 | 25.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.90 | Put | | 665.00000 | 667,000 | 25.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Call | | 303.00000 | 304,000 | 18.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.35 | Put | | 303.00000 | 304,000 | 18.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 284.00000 | 285,000 | 18.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 334.00000 | 335,000 | 18.67 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 324.00000 | 325,000 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 274.00000 | 275,000 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.75 | Put | | 66.00000 | 64,000 | 16.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.75 | Call | | 666.00000 | 664,000 | 16.59 | 0.00 | 0 | 6,425 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 787.00000 | 788,000 | 21.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 137.00000 | 138,000 | 21.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 131.00000 | 130,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 481.00000 | 480,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 247.00000 | 247,000 | 17.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 347.00000 | 347,000 | 17.94 | 0.00 | 0 | 5,560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Call | | 1,212.00000 | 1,211,000 | 18.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Put | | 12.00000 | 11,000 | 18.11 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 400.00000 | 401,000 | 19.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 250.00000 | 251,000 | 19.20 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Call | | 927.00000 | 926,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Put | | 27.00000 | 26,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Call | | 974.00000 | 973,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Put | | 24.00000 | 23,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 1,116.00000 | 1,115,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 16.00000 | 15,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Call | | 130.00000 | 131,000 | 22.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Put | | 830.00000 | 831,000 | 22.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Call | | 1,407.00000 | 1,406,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Put | | 7.00000 | 6,000 | 18.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 267.00000 | 267,000 | 18.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 367.00000 | 367,000 | 18.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 706.00000 | 705,000 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 56.00000 | 55,000 | 16.55 | 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 | | 626.00000 | 625,000 | 16.63 | 0.00 | 0 | 200 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 76.00000 | 75,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 154.00000 | 155,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 704.00000 | 705,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Call | | 195.00000 | 196,000 | 20.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Put | | 545.00000 | 546,000 | 20.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 588.00000 | 587,000 | 16.66 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 88.00000 | 87,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Call | | 1,068.00000 | 1,067,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Put | | 18.00000 | 17,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Call | | 1,021.00000 | 1,020,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Put | | 21.00000 | 20,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Call | | 1,358.00000 | 1,357,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Put | | 8.00000 | 7,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Call | | 173.00000 | 174,000 | 20.82 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Put | | 623.00000 | 624,000 | 20.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 220.00000 | 221,000 | 19.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 470.00000 | 471,000 | 19.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 790.00000 | 789,000 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 40.00000 | 39,000 | 16.48 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Call | | 1,505.00000 | 1,504,000 | 19.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Put | | 5.00000 | 4,000 | 19.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Call | | 163.00000 | 164,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Put | | 663.00000 | 664,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 221.00000 | 220,000 | 17.70 | 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 | | 371.00000 | 370,000 | 17.70 | 0.00 | 0 | 14,600 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Call | | 835.00000 | 834,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Put | | 35.00000 | 34,000 | 16.66 | 0.00 | 0 | 560 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 602.00000 | 604,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 201.00000 | 202,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 572.00000 | 574,000 | 17.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 221.00000 | 222,000 | 17.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 634.00000 | 635,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 183.00000 | 183,000 | 16.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 625.00000 | 627,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 188.00000 | 189,000 | 16.94 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 537.00000 | 539,000 | 17.27 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 250.00000 | 251,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 489.00000 | 491,000 | 17.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 302.00000 | 303,000 | 17.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 760.00000 | 762,000 | 16.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 123.00000 | 124,000 | 16.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 512.00000 | 514,000 | 17.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 275.00000 | 276,000 | 17.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 797.00000 | 799,000 | 16.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 110.00000 | 111,000 | 16.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 369.00000 | 371,000 | 18.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 482.00000 | 483,000 | 18.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 258.00000 | 260,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 771.00000 | 772,000 | 20.48 | 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 | | 424.00000 | 426,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 387.00000 | 388,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 194.00000 | 196,000 | 21.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 1,057.00000 | 1,058,000 | 21.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 835.00000 | 836,000 | 16.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 98.00000 | 98,000 | 16.54 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 186.00000 | 188,000 | 22.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 1,099.00000 | 1,100,000 | 22.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 725.00000 | 727,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 138.00000 | 139,000 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 247.00000 | 249,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 810.00000 | 811,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 563.00000 | 565,000 | 17.07 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 226.00000 | 227,000 | 17.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 876.00000 | 877,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 89.00000 | 89,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 405.00000 | 407,000 | 18.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 418.00000 | 419,000 | 18.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 210.00000 | 212,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 973.00000 | 974,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 281.00000 | 283,000 | 20.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 694.00000 | 695,000 | 20.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 593.00000 | 595,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 206.00000 | 207,000 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 918.00000 | 919,000 | 16.79 | 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 | 6.60 | Put | | 81.00000 | 81,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 294.00000 | 296,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 657.00000 | 658,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 237.00000 | 239,000 | 20.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 850.00000 | 851,000 | 20.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 269.00000 | 271,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 732.00000 | 733,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 219.00000 | 221,000 | 21.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 932.00000 | 933,000 | 21.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 445.00000 | 447,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 358.00000 | 359,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 466.00000 | 468,000 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 329.00000 | 330,000 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 690.00000 | 692,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 153.00000 | 154,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 610.00000 | 614,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 336.00000 | 338,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 587.00000 | 591,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 363.00000 | 365,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 634.00000 | 638,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 310.00000 | 312,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 759.00000 | 762,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 343.00000 | 343,000 | 17.27 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 735.00000 | 738,000 | 17.43 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 369.00000 | 369,000 | 17.43 | 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 | | 787.00000 | 790,000 | 17.17 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 321.00000 | 321,000 | 17.17 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 395.00000 | 395,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 711.00000 | 714,000 | 17.59 | 0.00 | 0 | 42,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 667.00000 | 669,000 | 18.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 651.00000 | 650,000 | 18.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 649.00000 | 651,000 | 18.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 683.00000 | 682,000 | 18.93 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 685.00000 | 687,000 | 18.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 619.00000 | 618,000 | 18.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 849.00000 | 848,000 | 19.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 565.00000 | 567,000 | 19.53 | 0.00 | 0 | 300 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,345.00000 | 1,348,000 | 20.16 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 1,153.00000 | 1,154,000 | 20.16 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,327.00000 | 1,330,000 | 20.22 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,185.00000 | 1,186,000 | 20.22 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,365.00000 | 1,368,000 | 20.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 1,123.00000 | 1,124,000 | 20.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 849.00000 | 851,000 | 19.38 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,541.00000 | 1,545,000 | 19.38 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 283,148 |
| Total \$ / R | | | | | | | | | | 223,969,296.00 | 30,785 | 592,042 |
| \$ / R MAX | On | 19/09/2011 | Foreign Exchange Future | | | 7.25640 | 7.25820 | | | 87,076.80 | 12 | 449 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Future | | | 7.34960 | 7.35050 | | | 73,496.00 | 10 | 97 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total \$ / R MAXI Future | | | | | | | | | | 160,572.80 | 22 | 546 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.10 | Call | | 22,081.00000 | 21,999,000 | 16.91 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.10 | Put | | 6,261.00000 | 6,359,000 | 16.91 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Call | | 18,990.00000 | 18,956,000 | 17.22 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.15 | Put | | 8,170.00000 | 8,316,000 | 17.22 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Call | | 25,483.00000 | 25,360,000 | 16.61 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.05 | Put | | 4,663.00000 | 4,720,000 | 16.61 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.20 | Put | | 10,397.00000 | 10,591,000 | 17.52 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/09/2011 | Foreign Exchange Option | 7.20 | Call | | 16,217.00000 | 16,231,000 | 17.52 | | 0.00 | 0 | 50 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 48,115.00000 | 48,048,000 | 16.77 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 13,065.00000 | 13,088,000 | 16.77 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 45,110.00000 | 45,057,000 | 17.01 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 15,060.00000 | 15,097,000 | 17.01 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 51,544.00000 | 51,466,000 | 16.74 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 11,494.00000 | 11,506,000 | 16.74 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 50 |
| Total \$ / R MAXI | | | | | | | | | | 160,572.80 | 22 | 596 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | | | 11.80940 | 11.89390 | | | | 1,228,177.60 | 104 | 29,828 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 11.94910 | 12.03260 | | | | 1,194,910.00 | 100 | 11,855 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 12.07960 | 12.16210 | | | | 0.00 | 0 | 2,902 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 12.21000 | 12.29030 | | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | 2,423,087.60 | 204 | 44,585 |
| £ / R | On 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 442.00000 | 370,000 | 14.18 | | 0.00 | 0 | 0 |
| £ / R | On 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 48.00000 | 61,000 | 14.18 | | 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 | | 403.00000 | 333,000 | 14.22 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.55 | Put | | 59.00000 | 74,000 | 14.22 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Call | | 482.00000 | 408,000 | 14.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.45 | Put | | 38.00000 | 49,000 | 14.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Call | | 331.00000 | 266,000 | 14.30 | 0.00 | 0 | 5,490 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.65 | Put | | 87.00000 | 107,000 | 14.30 | 0.00 | 0 | 100 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Call | | 115.00000 | 85,000 | 15.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 12.10 | Put | | 321.00000 | 376,000 | 15.83 | 0.00 | 0 | 200 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.00 | Put | | 8.00000 | 8,000 | 15.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.00 | Call | | 902.00000 | 817,000 | 15.58 | 0.00 | 0 | 3,455 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.50 | Call | | 1,396.00000 | 1,311,000 | 19.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.50 | Put | | 2.00000 | 2,000 | 19.17 | 0.00 | 0 | 5,490 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.95 | Call | | 951.00000 | 866,000 | 16.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.95 | Put | | 7.00000 | 7,000 | 16.00 | 0.00 | 0 | 1,200 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.20 | Put | | 14.00000 | 14,000 | 13.93 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.20 | Call | | 708.00000 | 623,000 | 13.93 | 0.00 | 0 | 1,200 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.85 | Call | | 1,050.00000 | 965,000 | 16.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.85 | Put | | 6.00000 | 6,000 | 16.83 | 0.00 | 0 | 630 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.10 | Put | | 10.00000 | 11,000 | 14.76 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.10 | Call | | 804.00000 | 720,000 | 14.76 | 0.00 | 0 | 630 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.15 | Call | | 756.00000 | 671,000 | 14.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.15 | Put | | 12.00000 | 12,000 | 14.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.90 | Call | | 186.00000 | 143,000 | 14.89 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.90 | Put | | 192.00000 | 234,000 | 14.89 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.75 | Call | | 267.00000 | 208,000 | 14.39 | 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 | | 123.00000 | 149,000 | 14.39 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.80 | Call | | 238.00000 | 183,000 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.80 | Put | | 144.00000 | 174,000 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.25 | Call | | 660.00000 | 577,000 | 13.97 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.25 | Put | | 16.00000 | 18,000 | 13.97 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.75 | Call | | 1,148.00000 | 1,063,000 | 17.65 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.75 | Put | | 4.00000 | 4,000 | 17.65 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.70 | Call | | 298.00000 | 236,000 | 14.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.70 | Put | | 104.00000 | 127,000 | 14.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.85 | Call | | 211.00000 | 161,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 11.85 | Put | | 167.00000 | 202,000 | 14.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.65 | Call | | 1,247.00000 | 1,163,000 | 18.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2011 | Foreign Exchange Option | 10.65 | Put | | 3.00000 | 4,000 | 18.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 651.00000 | 575,000 | 15.39 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 268.00000 | 276,000 | 15.39 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 622.00000 | 548,000 | 15.47 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 289.00000 | 299,000 | 15.47 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 681.00000 | 603,000 | 15.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 248.00000 | 254,000 | 15.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 388.00000 | 335,000 | 16.55 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 555.00000 | 586,000 | 16.55 | 0.00 | 0 | 150 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Call | | 882.00000 | 796,000 | 14.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Put | | 149.00000 | 147,000 | 14.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 515.00000 | 449,000 | 15.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 382.00000 | 400,000 | 15.81 | 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 | | 594.00000 | 522,000 | 15.56 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 311.00000 | 323,000 | 15.56 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 1,570.00000 | 1,481,000 | 15.68 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 37.00000 | 32,000 | 15.68 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Call | | 1,382.00000 | 1,291,000 | 14.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Put | | 49.00000 | 42,000 | 14.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 989.00000 | 922,000 | 15.60 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 277.00000 | 292,000 | 15.60 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 956.00000 | 890,000 | 15.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 294.00000 | 310,000 | 15.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 1,023.00000 | 955,000 | 15.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 261.00000 | 275,000 | 15.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 924.00000 | 861,000 | 15.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 312.00000 | 331,000 | 15.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 733.00000 | 680,000 | 16.28 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 471.00000 | 500,000 | 16.28 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1,316.00000 | 1,240,000 | 15.46 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 154.00000 | 160,000 | 15.46 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 784.00000 | 728,000 | 16.11 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 422.00000 | 448,000 | 16.11 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 559.00000 | 518,000 | 17.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 697.00000 | 738,000 | 17.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 1,057.00000 | 988,000 | 15.57 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 245.00000 | 258,000 | 15.57 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 1,397.00000 | 1,317,000 | 15.43 | 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 | | 135.00000 | 137,000 | 15.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 838.00000 | 779,000 | 15.95 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 376.00000 | 399,000 | 15.95 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 1,239.00000 | 1,164,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 177.00000 | 184,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 944.00000 | 896,000 | 16.18 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 504.00000 | 536,000 | 16.18 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 919.00000 | 871,000 | 16.25 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 529.00000 | 561,000 | 16.25 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 970.00000 | 921,000 | 16.11 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 480.00000 | 511,000 | 16.11 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 18,745 |
| Total £ / R | | | | | | | | | | 2,423,087.60 | 204 | 63,330 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | | | 0.09370 | 0.09460 | | | 0.00 | 0 | 12,698 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.09510 | 0.09590 | | | 0.00 | 0 | 200 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 12,898 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Call | | 1,460.00000 | 1,371,000 | 22.56 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 1,000 | 22.56 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Call | | 483.00000 | 404,000 | 16.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.09 | Put | | 23.00000 | 34,000 | 16.00 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Call | | 2,460.00000 | 2,370,000 | 25.50 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 0.07 | Put | | 0.00000 | 0,000 | 25.50 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 35.28 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Option | 11.50 | Put | | 1,140,540.00000 | 1,140,630,000 | 35.28 | 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 | | 1,604.00000 | 1,526,000 | 18.05 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Put | | 14.00000 | 16,000 | 18.05 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Call | | 763.00000 | 703,000 | 19.07 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Put | | 173.00000 | 193,000 | 19.07 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Call | | 2,593.00000 | 2,513,000 | 22.69 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Put | | 3.00000 | 3,000 | 22.69 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 12,898 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.40890 | 10.45350 | | | 41,635,600.00 | 4,000 | 64,019 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.53120 | 10.57450 | | | 0.00 | 0 | 5,190 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.64720 | 10.68930 | | | 0.00 | 0 | 8,333 |
| Total € / R Future | | | | | | | | | | 41,635,600.00 | 4,000 | 77,542 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Call | | 807.00000 | 762,000 | 14.68 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.65 | Put | | 4.00000 | 3,000 | 14.68 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Call | | 758.00000 | 713,000 | 14.22 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.70 | Put | | 5.00000 | 4,000 | 14.22 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Call | | 857.00000 | 812,000 | 15.14 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.60 | Put | | 4.00000 | 3,000 | 15.14 | 0.00 | 0 | 2,065 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Put | | 6.00000 | 6,000 | 13.29 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.80 | Call | | 659.00000 | 615,000 | 13.29 | 0.00 | 0 | 5,655 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.40 | Put | | 135.00000 | 153,000 | 14.52 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.40 | Call | | 188.00000 | 162,000 | 14.52 | 0.00 | 0 | 3,590 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.30 | Call | | 1,154.00000 | 1,110,000 | 17.52 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.30 | Put | | 1.00000 | 1,000 | 17.52 | 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 | | 274.00000 | 242,000 | 13.87 | 0.00 | 0 | 6,195 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.25 | Put | | 71.00000 | 83,000 | 13.87 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.00 | Call | | 468.00000 | 428,000 | 12.80 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.00 | Put | | 15.00000 | 19,000 | 12.80 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.65 | Call | | 96.00000 | 80,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.65 | Put | | 293.00000 | 321,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.40 | Call | | 1,055.00000 | 1,011,000 | 17.00 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 9.40 | Put | | 2.00000 | 2,000 | 17.00 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.55 | Call | | 126.00000 | 107,000 | 15.37 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.55 | Put | | 223.00000 | 248,000 | 15.37 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.60 | Call | | 110.00000 | 93,000 | 15.65 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.60 | Put | | 257.00000 | 284,000 | 15.65 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.50 | Call | | 144.00000 | 123,000 | 15.09 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2011 | Foreign Exchange Option | 10.50 | Put | | 191.00000 | 214,000 | 15.09 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 852.00000 | 814,000 | 14.26 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 78.00000 | 83,000 | 14.26 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 812.00000 | 775,000 | 14.29 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 88.00000 | 94,000 | 14.29 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 893.00000 | 854,000 | 14.23 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 69.00000 | 73,000 | 14.23 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Call | | 698.00000 | 663,000 | 14.38 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Put | | 124.00000 | 132,000 | 14.38 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Call | | 1,065.00000 | 1,023,000 | 14.12 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Put | | 41.00000 | 42,000 | 14.12 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Call | | 1,301.00000 | 1,257,000 | 14.90 | 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 | | 27.00000 | 26,000 | 14.90 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 1,206.00000 | 1,162,000 | 14.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 32.00000 | 31,000 | 14.49 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 816.00000 | 786,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 227.00000 | 239,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 783.00000 | 756,000 | 14.94 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 244.00000 | 259,000 | 14.94 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 849.00000 | 819,000 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 210.00000 | 222,000 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 1,681.00000 | 1,640,000 | 15.55 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 42.00000 | 43,000 | 15.55 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 724.00000 | 700,000 | 15.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 285.00000 | 303,000 | 15.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 1,030.00000 | 996,000 | 14.71 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 141.00000 | 149,000 | 14.71 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,728.00000 | 1,687,000 | 15.64 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 39.00000 | 40,000 | 15.64 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 956.00000 | 923,000 | 14.75 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 167.00000 | 176,000 | 14.75 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 549.00000 | 530,000 | 15.88 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 460.00000 | 483,000 | 15.88 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 23,700 |
| Total € / R | | | | | | | | | | 41,635,600.00 | 4,000 | 101,242 |
| ANY DAY | On | 24/10/2011 | Foreign Exchange Future | | | 7.29360 | 7.29520 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total ANY DAY EXPIRY CAAG \$ Future | | | | | | | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 6.70 | Call | | 616.00000 | 617,000 | 16.54 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 6.70 | Put | | 21.00000 | 23,000 | 16.54 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 6.75 | Call | | 572.00000 | 572,000 | 16.52 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 6.75 | Put | | 27.00000 | 28,000 | 16.52 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 6.65 | Call | | 661.00000 | 662,000 | 16.56 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 6.65 | Put | | 16.00000 | 18,000 | 16.56 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 7.00 | Put | | 77.00000 | 80,000 | 16.70 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 7.00 | Call | | 372.00000 | 374,000 | 16.70 | 0.00 | 0 | 14,286 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 7.40 | Put | | 278.00000 | 282,000 | 18.95 | 0.00 | 0 | 0 |
| ANY DAY On 24/10/2011 Foreign Exchange Option | 7.40 | Call | | 173.00000 | 176,000 | 18.95 | 0.00 | 0 | 6,757 |
| Total ANY DAY EXPIRY CAAG \$ Option | | | | | | | 0.00 | 0 | 21,043 |
| Total ANY DAY EXPIRY CAAG \$ | | | | | | | 0.00 | 0 | 21,043 |
| ANY DAY On 26/08/2011 Foreign Exchange Future | | | 7.23670 | 7.23370 | | | 0.00 | 0 | 0 |
| Total ANY DAY EXPIRY CAAI \$ Future | | | | | | | 0.00 | 0 | 0 |
| ANY DAY On 26/08/2011 Foreign Exchange Option | 7.10 | Call | | 141.00000 | 139,000 | 22.48 | 0.00 | 0 | 0 |
| ANY DAY On 26/08/2011 Foreign Exchange Option | 7.10 | Put | | 7.00000 | 2,000 | 22.48 | 0.00 | 0 | 0 |
| ANY DAY On 26/08/2011 Foreign Exchange Option | 7.15 | Call | | 99.00000 | 93,000 | 21.89 | 0.00 | 0 | 0 |
| ANY DAY On 26/08/2011 Foreign Exchange Option | 7.15 | Put | | 15.00000 | 6,000 | 21.89 | 0.00 | 0 | 0 |
| ANY DAY On 26/08/2011 Foreign Exchange Option | 7.05 | Call | | 187.00000 | 187,000 | 23.08 | 0.00 | 0 | 0 |
| ANY DAY On 26/08/2011 Foreign Exchange Option | 7.05 | Put | | 3.00000 | 0,000 | 23.08 | 0.00 | 0 | 25,000 |
| Total ANY DAY EXPIRY CAAI \$ Option | | | | | | | 0.00 | 0 | 25,000 |
| Total ANY DAY EXPIRY CAAI \$ | | | | | | | 0.00 | 0 | 25,000 |
| AU\$ / R On 19/09/2011 Foreign Exchange Future | | | 7.56460 | 7.59470 | | | 0.00 | 0 | 25,785 |

| 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 | | | 7.57780 | 7.60670 | | | 0.00 | 0 | 780 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 7.60040 | 7.63000 | | | 0.00 | 0 | 680 |
| Total AU\$ / R Future | | | | | | | | | | 0.00 | 0 | 27,245 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Call | | 946.00000 | 916,000 | 20.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.65 | Put | | 1.00000 | 1,000 | 20.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Call | | 896.00000 | 866,000 | 19.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.70 | Put | | 1.00000 | 1,000 | 19.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Call | | 995.00000 | 965,000 | 20.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 20.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.50 | Call | | 169.00000 | 147,000 | 14.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.50 | Put | | 74.00000 | 82,000 | 14.24 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Call | | 202.00000 | 179,000 | 14.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.45 | Put | | 57.00000 | 64,000 | 14.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.00 | Call | | 599.00000 | 570,000 | 16.80 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.00 | Put | | 4.00000 | 5,000 | 16.80 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.20 | Call | | 408.00000 | 379,000 | 15.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.20 | Put | | 13.00000 | 14,000 | 15.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.55 | Call | | 138.00000 | 119,000 | 14.10 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.55 | Put | | 93.00000 | 104,000 | 14.10 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.15 | Call | | 455.00000 | 425,000 | 15.16 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.15 | Put | | 10.00000 | 10,000 | 15.16 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.95 | Call | | 21.00000 | 16,000 | 15.31 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 7.95 | Put | | 376.00000 | 401,000 | 15.31 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.75 | Call | | 846.00000 | 816,000 | 19.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Option | 6.75 | Put | | 1.00000 | 1,000 | 19.42 | 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 | | 16.00000 | 13,000 | 15.73 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.00 | Put | | 421.00000 | 448,000 | 15.73 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.80 | Call | | 796.00000 | 767,000 | 18.98 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.80 | Put | | 1.00000 | 2,000 | 18.98 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.10 | Call | | 503.00000 | 473,000 | 15.70 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.10 | Put | | 8.00000 | 8,000 | 15.70 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.15 | Call | | 8.00000 | 7,000 | 16.99 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.15 | Put | | 563.00000 | 592,000 | 16.99 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.40 | Call | | 239.00000 | 214,000 | 14.50 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.40 | Put | | 44.00000 | 49,000 | 14.50 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.05 | Call | | 13.00000 | 10,000 | 16.15 | 0.00 | 0 | 0 |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.05 | Put | | 468.00000 | 495,000 | 16.15 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65 | Call | | 976.00000 | 944,000 | 15.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65 | Put | | 19.00000 | 16,000 | 15.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70 | Call | | 925.00000 | 897,000 | 15.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70 | Put | | 18.00000 | 19,000 | 15.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60 | Call | | 1,023.00000 | 995,000 | 16.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60 | Put | | 16.00000 | 17,000 | 16.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50 | Call | | 296.00000 | 278,000 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50 | Put | | 189.00000 | 200,000 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 420.00000 | 399,000 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 113.00000 | 121,000 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25 | Call | | 535.00000 | 515,000 | 13.83 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25 | Put | | 155.00000 | 165,000 | 13.83 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30 | Call | | 503.00000 | 484,000 | 13.88 | 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 | | 173.00000 | 184,000 | 13.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 570.00000 | 547,000 | 13.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 140.00000 | 147,000 | 13.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 443.00000 | 425,000 | 13.98 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 213.00000 | 225,000 | 13.98 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 761.00000 | 736,000 | 14.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 81.00000 | 86,000 | 14.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 277.00000 | 266,000 | 14.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 397.00000 | 416,000 | 14.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 415.00000 | 398,000 | 14.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 235.00000 | 248,000 | 14.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 721.00000 | 696,000 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 91.00000 | 96,000 | 14.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,445.00000 | 1,415,000 | 15.92 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 15.00000 | 15,000 | 15.92 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | 0.00 | 0 | 27,245 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Future | | | 7.36170 | 7.34210 | | | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Future | | | 7.44100 | 7.42020 | | | 74,410.00 | 10 | 10 |
| Total CAD/ R Future | | | | | | | | | | 74,410.00 | 10 | 10 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.25 | Call | | 139.00000 | 156,000 | 11.67 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.25 | Put | | 47.00000 | 44,000 | 11.67 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.30 | Call | | 108.00000 | 124,000 | 11.73 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.30 | Put | | 66.00000 | 62,000 | 11.73 | 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 | | 174.00000 | 192,000 | 11.61 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.20 | Put | | 32.00000 | 30,000 | 11.61 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Call | | 8.00000 | 11,000 | 15.59 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.80 | Put | | 466.00000 | 449,000 | 15.59 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.75 | Call | | 11.00000 | 14,000 | 15.30 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.75 | Put | | 419.00000 | 402,000 | 15.30 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.85 | Call | | 6.00000 | 8,000 | 15.88 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.85 | Put | | 514.00000 | 496,000 | 15.88 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.55 | Call | | 30.00000 | 37,000 | 13.63 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.55 | Put | | 238.00000 | 225,000 | 13.63 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Call | | 743.00000 | 762,000 | 16.22 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 0,000 | 16.22 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Call | | 444.00000 | 464,000 | 12.60 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 6.90 | Put | | 2.00000 | 2,000 | 12.60 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.95 | Call | | 3.00000 | 5,000 | 16.47 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2011 | Foreign Exchange Option | 7.95 | Put | | 611.00000 | 593,000 | 16.47 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 303.00000 | 316,000 | 12.51 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 133.00000 | 125,000 | 12.51 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 274.00000 | 287,000 | 12.58 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 154.00000 | 146,000 | 12.58 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 334.00000 | 347,000 | 12.44 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 114.00000 | 106,000 | 12.44 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 136.00000 | 144,000 | 13.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 366.00000 | 353,000 | 13.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 649.00000 | 667,000 | 12.85 | 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 | | 29.00000 | 26,000 | 12.85 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.60 | Call | | 149.00000 | 158,000 | 13.52 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.60 | Put | | 329.00000 | 317,000 | 13.52 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.85 | Call | | 605.00000 | 623,000 | 12.76 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.85 | Put | | 35.00000 | 32,000 | 12.76 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.40 | Call | | 223.00000 | 233,000 | 12.72 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.40 | Put | | 203.00000 | 192,000 | 12.72 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.90 | Call | | 562.00000 | 579,000 | 12.67 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.90 | Put | | 42.00000 | 38,000 | 12.67 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.45 | Call | | 200.00000 | 210,000 | 12.80 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.45 | Put | | 230.00000 | 219,000 | 12.80 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 74,410.00 | 10 | 10 |
| CF CANDO On 19/09/2011 Foreign Exchange Future | | | 0.00200 | 0.00290 | | | | 0.00 | 0 | 22,388 |
| Total CF CANDO CAAD Future | | | | | | | | 0.00 | 0 | 22,388 |
| Total CF CANDO CAAD | | | | | | | | 0.00 | 0 | 22,388 |
| CF CANDO On 19/09/2011 Foreign Exchange Future | | | 0.29110 | 0.30880 | | | | 0.00 | 0 | 21,898 |
| Total CF CANDO CAAE Future | | | | | | | | 0.00 | 0 | 21,898 |
| Total CF CANDO CAAE | | | | | | | | 0.00 | 0 | 21,898 |
| CHF / R On 19/09/2011 Foreign Exchange Future | | | 9.09410 | 9.15120 | | | | 0.00 | 0 | 900 |
| CHF / R On 19/12/2011 Foreign Exchange Future | | | 9.24220 | 9.31210 | | | | 0.00 | 0 | 100 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 1,000 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Call | | 1,502.00000 | 1,445,000 | 25.76 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65 | Put | | 1.00000 | 1,000 | 25.76 | | 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 | | 1,452.00000 | 1,395,000 | 25.39 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70 | Put | | 1.00000 | 1,000 | 25.39 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Call | | 1,552.00000 | 1,495,000 | 26.14 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60 | Put | | 1.00000 | 1,000 | 26.14 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.40 | Call | | 763.00000 | 709,000 | 20.64 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.40 | Put | | 12.00000 | 15,000 | 20.64 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.05 | Call | | 257.00000 | 224,000 | 21.24 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.05 | Put | | 156.00000 | 180,000 | 21.24 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.00 | Call | | 284.00000 | 249,000 | 21.02 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.00 | Put | | 133.00000 | 155,000 | 21.02 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.80 | Call | | 1,353.00000 | 1,296,000 | 24.63 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.80 | Put | | 2.00000 | 2,000 | 24.63 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.95 | Call | | 314.00000 | 276,000 | 20.79 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.95 | Put | | 113.00000 | 132,000 | 20.79 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.80 | Call | | 414.00000 | 370,000 | 20.11 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.80 | Put | | 63.00000 | 76,000 | 20.11 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.85 | Call | | 379.00000 | 337,000 | 20.34 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.85 | Put | | 78.00000 | 93,000 | 20.34 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.10 | Call | | 232.00000 | 201,000 | 21.47 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.10 | Put | | 181.00000 | 207,000 | 21.47 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.25 | Call | | 170.00000 | 147,000 | 22.52 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.25 | Put | | 269.00000 | 303,000 | 22.52 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.85 | Call | | 1,303.00000 | 1,246,000 | 24.25 | | 0.00 | 0 | 0 |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.85 | Put | | 2.00000 | 2,000 | 24.25 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Call | | 1,079.00000 | 1,019,000 | 18.96 | | 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 | | 67.00000 | 77,000 | 18.96 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Call | | 1,036.00000 | 977,000 | 18.85 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Put | | 74.00000 | 85,000 | 18.85 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Call | | 1,123.00000 | 1,062,000 | 19.07 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Put | | 61.00000 | 70,000 | 19.07 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Call | | 917.00000 | 861,000 | 19.08 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Put | | 105.00000 | 119,000 | 19.08 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.15 | Call | | 1,212.00000 | 1,150,000 | 19.30 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.15 | Put | | 50.00000 | 58,000 | 19.30 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.90 | Call | | 1,442.00000 | 1,377,000 | 19.86 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.90 | Put | | 30.00000 | 35,000 | 19.86 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.55 | Call | | 879.00000 | 824,000 | 19.15 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.55 | Put | | 117.00000 | 132,000 | 19.15 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.90 | Call | | 642.00000 | 599,000 | 19.89 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.90 | Put | | 230.00000 | 257,000 | 19.89 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.40 | Call | | 409.00000 | 380,000 | 21.70 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.40 | Put | | 497.00000 | 538,000 | 21.70 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.15 | Call | | 513.00000 | 477,000 | 20.78 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.15 | Put | | 351.00000 | 385,000 | 20.78 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.45 | Call | | 955.00000 | 899,000 | 19.00 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.45 | Put | | 93.00000 | 107,000 | 19.00 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.00 | Call | | 1,349.00000 | 1,285,000 | 19.63 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.00 | Put | | 37.00000 | 43,000 | 19.63 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.75 | Call | | 1,584.00000 | 1,518,000 | 20.20 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.75 | Put | | 22.00000 | 26,000 | 20.20 | 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 | | 704.00000 | 656,000 | 19.53 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 192.00000 | 214,000 | 19.53 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 1,680.00000 | 1,613,000 | 20.42 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 18.00000 | 21,000 | 20.42 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Call | | 771.00000 | 720,000 | 19.38 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Put | | 159.00000 | 178,000 | 19.38 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Call | | 614.00000 | 573,000 | 20.06 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Put | | 252.00000 | 281,000 | 20.06 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Call | | 842.00000 | 789,000 | 19.23 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Put | | 130.00000 | 147,000 | 19.23 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Call | | 392.00000 | 363,000 | 21.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Put | | 530.00000 | 571,000 | 21.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Call | | 490.00000 | 456,000 | 20.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Put | | 378.00000 | 414,000 | 20.95 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 1,000 |
| RAIN | On | 19/09/2011 | Foreign Exchange Future | | | 14,883.70000 | 14,939.55000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Future | | | 1.13550 | 1.13620 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Future | | | 1.15120 | 1.15310 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.10 | Call | | 428.00000 | 424,000 | 16.91 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/09/2011 | Foreign Exchange Option | 1.10 | Put | | 66.00000 | 69,000 | 16.91 | 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 | | 161.00000 | 160,000 | 18.89 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15 | Put | | 299.00000 | 305,000 | 18.89 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05 | Call | | 870.00000 | 862,000 | 16.85 | | 0.00 | 0 | 0 |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05 | Put | | 8.00000 | 7,000 | 16.85 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Call | | 748.00000 | 736,000 | 17.12 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Put | | 217.00000 | 224,000 | 17.12 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Call | | 485.00000 | 477,000 | 18.20 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Put | | 454.00000 | 465,000 | 18.20 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Call | | 1,117.00000 | 1,103,000 | 16.75 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Put | | 86.00000 | 91,000 | 16.75 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 268,262,966.40 | 35,021 | 517,006 |
| Total Options | | | | | | | | 0.00 | 0 | 371,686 |
| Grand Total: | | | | | | | | 268,262,966.40 | 35,021 | 888,692 |