

Currency Derivatives Daily MTM Report

Daily summary for: 26/10/2011

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 19/12/2011 | | | 8.06990 | 7.98940 | | | 63,502,043.10 | 7,869 | 299,444 |
| \$ / R | On | 19/03/2012 | | | 8.16840 | 8.08700 | | | 10,055,300.40 | 1,231 | 40,461 |
| \$ / R | On | 18/06/2012 | | | 8.26200 | 8.17900 | | | 0.00 | 0 | 22,037 |
| \$ / R | On | 17/09/2012 | | | 8.35440 | 8.26980 | | | 0.00 | 0 | 979 |
| \$ / R | On | 14/12/2012 | | | 8.45570 | 8.35210 | | | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | | | 8.57480 | 8.43360 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | | | 9.63020 | 9.15570 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 73,557,343.50 | 9,100 | 362,921 |
| \$ / R | On | 19/12/2011 | 7.35 | Call | | 685.00000 | 753,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.35 | Put | | 46.00000 | 33,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.40 | Call | | 645.00000 | 710,000 | 20.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.40 | Put | | 56.00000 | 40,000 | 20.30 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | 7.30 | Call | | 727.00000 | 796,000 | 19.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.30 | Put | | 38.00000 | 26,000 | 19.93 | 0.00 | 0 | 3,780 |
| \$ / R | On | 19/12/2011 | 6.75 | Put | | 6.00000 | 4,000 | 22.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 6.75 | Call | | 1,245.00000 | 1,324,000 | 22.39 | 0.00 | 0 | 6,425 |

| 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 | 8.00 | Put | | 308.00000 | 258,000 | 23.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 297.00000 | 328,000 | 23.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 13.00000 | 10,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 1,002.00000 | 1,080,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 30.00000 | 21,000 | 19.74 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 769.00000 | 841,000 | 19.74 | 0.00 | 0 | 5,560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Call | | 1,840.00000 | 1,921,000 | 26.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Put | | 1.00000 | 1,000 | 26.19 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 80.00000 | 60,000 | 20.67 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 569.00000 | 630,000 | 20.67 | 0.00 | 0 | 11,280 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Call | | 1,541.00000 | 1,622,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Put | | 2.00000 | 2,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Call | | 1,591.00000 | 1,671,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Put | | 2.00000 | 1,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 1,741.00000 | 1,821,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 2.00000 | 1,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Call | | 278.00000 | 308,000 | 24.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Put | | 339.00000 | 288,000 | 24.06 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Call | | 2,040.00000 | 2,120,000 | 27.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Put | | 1.00000 | 0,000 | 27.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 606.00000 | 669,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 67.00000 | 49,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,294.00000 | 1,374,000 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 5.00000 | 4,000 | 22.66 | 0.00 | 0 | 16,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,196.00000 | 1,275,000 | 22.13 | 0.00 | 0 | 200 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 7.00000 | 5,000 | 22.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 338.00000 | 375,000 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 249.00000 | 205,000 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Call | | 439.00000 | 487,000 | 21.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Put | | 150.00000 | 117,000 | 21.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,147.00000 | 1,226,000 | 21.86 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 8.00000 | 6,000 | 21.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Call | | 1,691.00000 | 1,771,000 | 25.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Put | | 2.00000 | 1,000 | 25.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Call | | 1,641.00000 | 1,721,000 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Put | | 2.00000 | 1,000 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Call | | 1,990.00000 | 2,070,000 | 27.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Put | | 1.00000 | 0,000 | 27.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Call | | 385.00000 | 427,000 | 22.29 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Put | | 196.00000 | 157,000 | 22.29 | 0.00 | 0 | 5,128 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 499.00000 | 554,000 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 110.00000 | 84,000 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,393.00000 | 1,473,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 4.00000 | 3,000 | 23.19 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Call | | 2,140.00000 | 2,220,000 | 28.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Put | | 1.00000 | 0,000 | 28.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Call | | 361.00000 | 400,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Put | | 222.00000 | 180,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 24.00000 | 18,000 | 20.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 813.00000 | 888,000 | 20.00 | 0.00 | 0 | 12,300 |

| 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 | 6.55 | Call | | 1,442.00000 | 1,522,000 | 23.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Put | | 3.00000 | 2,000 | 23.46 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Call | | 191.00000 | 210,000 | 26.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Put | | 552.00000 | 490,000 | 26.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Call | | 230.00000 | 254,000 | 25.19 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Put | | 441.00000 | 384,000 | 25.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Call | | 1,890.00000 | 1,971,000 | 26.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Put | | 1.00000 | 1,000 | 26.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Call | | 860.00000 | 935,000 | 20.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Put | | 21.00000 | 15,000 | 20.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,099.00000 | 1,177,000 | 21.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 10.00000 | 7,000 | 21.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Call | | 907.00000 | 983,000 | 20.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Put | | 18.00000 | 13,000 | 20.53 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,343.00000 | 1,423,000 | 22.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 4.00000 | 3,000 | 22.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Call | | 1,790.00000 | 1,871,000 | 25.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Put | | 1.00000 | 1,000 | 25.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Call | | 203.00000 | 224,000 | 25.95 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Put | | 514.00000 | 454,000 | 25.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Call | | 1,492.00000 | 1,572,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Put | | 3.00000 | 2,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 1,050.00000 | 1,128,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 11.00000 | 8,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 468.00000 | 519,000 | 21.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 129.00000 | 99,000 | 21.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Call | | 180.00000 | 198,000 | 26.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Put | | 591.00000 | 528,000 | 26.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Call | | 216.00000 | 238,000 | 25.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 477.00000 | 418,000 | 25.57 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 411.00000 | 456,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 172.00000 | 136,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 954.00000 | 1,031,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 15.00000 | 11,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Call | | 261.00000 | 288,000 | 24.44 | 0.00 | 0 | 11,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Put | | 372.00000 | 318,000 | 24.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Call | | 1,940.00000 | 2,020,000 | 26.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Put | | 1.00000 | 0,000 | 26.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Call | | 316.00000 | 351,000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Put | | 277.00000 | 231,000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Call | | 533.00000 | 591,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Put | | 94.00000 | 71,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 245.00000 | 270,000 | 24.82 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 406.00000 | 350,000 | 24.82 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Call | | 121.00000 | 132,000 | 29.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Put | | 882.00000 | 812,000 | 29.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 926.00000 | 855,000 | 29.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 115.00000 | 125,000 | 29.74 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 13.00000 | 14,000 | 40.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 2,974.00000 | 2,894,000 | 40.50 | 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 | 11.90 | Put | | 3,914.00000 | 3,833,000 | 40.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 3.00000 | 3,000 | 40.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Put | | 796.00000 | 727,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Call | | 135.00000 | 147,000 | 28.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 1,125.00000 | 1,197,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 74.00000 | 65,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 1,083.00000 | 1,154,000 | 20.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 82.00000 | 72,000 | 20.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 1,168.00000 | 1,241,000 | 21.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 67.00000 | 59,000 | 21.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,156.00000 | 1,228,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 69.00000 | 60,000 | 20.99 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,030.00000 | 1,100,000 | 20.84 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 93.00000 | 82,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 950.00000 | 1,017,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 113.00000 | 99,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,332.00000 | 1,407,000 | 21.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 45.00000 | 39,000 | 21.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 990.00000 | 1,058,000 | 20.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 103.00000 | 90,000 | 20.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,377.00000 | 1,453,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 40.00000 | 35,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 746.00000 | 801,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 209.00000 | 183,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 546.00000 | 586,000 | 23.16 | 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 | 7.95 | Put | | 409.00000 | 368,000 | 23.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 842.00000 | 901,000 | 20.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 155.00000 | 133,000 | 20.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 422.00000 | 454,000 | 24.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 635.00000 | 586,000 | 24.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,422.00000 | 1,499,000 | 21.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 35.00000 | 31,000 | 21.29 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 407.00000 | 438,000 | 25.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 670.00000 | 620,000 | 25.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,287.00000 | 1,362,000 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 50.00000 | 44,000 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 527.00000 | 565,000 | 23.44 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 440.00000 | 397,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,072.00000 | 1,142,000 | 20.89 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 85.00000 | 74,000 | 20.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,468.00000 | 1,546,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 31.00000 | 28,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 809.00000 | 867,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 172.00000 | 149,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 455.00000 | 488,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 568.00000 | 520,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 588.00000 | 631,000 | 22.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 351.00000 | 313,000 | 22.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,114.00000 | 1,185,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 77.00000 | 67,000 | 20.94 | 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 | Call | | 1,515.00000 | 1,592,000 | 21.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 28.00000 | 24,000 | 21.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 611.00000 | 656,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 324.00000 | 288,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 508.00000 | 545,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 471.00000 | 427,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 567.00000 | 608,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 380.00000 | 340,000 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 472.00000 | 507,000 | 24.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 535.00000 | 489,000 | 24.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 876.00000 | 937,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 139.00000 | 119,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 911.00000 | 977,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 124.00000 | 109,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,243.00000 | 1,317,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 56.00000 | 49,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 659.00000 | 709,000 | 21.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 272.00000 | 241,000 | 21.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 490.00000 | 525,000 | 24.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 503.00000 | 457,000 | 24.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 777.00000 | 833,000 | 21.17 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 190.00000 | 165,000 | 21.17 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,705.00000 | 1,784,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 18.00000 | 16,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 1,948.00000 | 2,028,000 | 22.84 | 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 | 6.15 | Put | | 11.00000 | 10,000 | 22.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 716.00000 | 769,000 | 21.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 229.00000 | 201,000 | 21.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 438.00000 | 471,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 601.00000 | 553,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,899.00000 | 1,979,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 12.00000 | 11,000 | 22.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,199.00000 | 1,272,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 62.00000 | 54,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 635.00000 | 681,000 | 22.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 298.00000 | 263,000 | 22.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 393.00000 | 422,000 | 25.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Put | | 706.00000 | 654,000 | 25.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,657.00000 | 1,735,000 | 21.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 20.00000 | 17,000 | 21.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 687.00000 | 739,000 | 21.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 250.00000 | 221,000 | 21.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,562.00000 | 1,640,000 | 21.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 25.00000 | 22,000 | 21.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,609.00000 | 1,687,000 | 21.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 22.00000 | 19,000 | 21.48 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,753.00000 | 1,832,000 | 22.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 16.00000 | 14,000 | 22.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 1,997.00000 | 2,077,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 10.00000 | 9,000 | 23.04 | 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 | 8.45 | Call | | 379.00000 | 407,000 | 25.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 742.00000 | 689,000 | 25.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 366.00000 | 393,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 779.00000 | 725,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 299.00000 | 320,000 | 27.35 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 1,012.00000 | 952,000 | 27.35 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,102.00000 | 1,172,000 | 20.75 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 173.00000 | 160,000 | 20.75 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,066.00000 | 1,134,000 | 20.76 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 187.00000 | 172,000 | 20.76 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,140.00000 | 1,210,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 161.00000 | 148,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,281.00000 | 1,347,000 | 20.58 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 211.00000 | 193,000 | 20.58 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,246.00000 | 1,312,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 226.00000 | 208,000 | 20.65 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,317.00000 | 1,384,000 | 20.51 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 197.00000 | 180,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 242.00000 | 223,000 | 20.71 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 1,212.00000 | 1,277,000 | 20.71 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,356.00000 | 1,301,000 | 26.72 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 526.00000 | 555,000 | 26.72 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 893.00000 | 941,000 | 22.55 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 523.00000 | 487,000 | 22.55 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 650.00000 | 687,000 | 25.18 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 980.00000 | 933,000 | 25.18 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,435.00000 | 1,379,000 | 27.03 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 505.00000 | 533,000 | 27.03 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,124.00000 | 1,187,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 472.00000 | 431,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,101.00000 | 1,163,000 | 22.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 499.00000 | 457,000 | 22.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,147.00000 | 1,211,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 445.00000 | 405,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 645.00000 | 599,000 | 23.11 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 997.00000 | 1,055,000 | 23.11 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,402.00000 | 1,337,000 | 26.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 654.00000 | 693,000 | 26.40 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,156.00000 | 1,235,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 672.00000 | 610,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,137.00000 | 1,216,000 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 703.00000 | 641,000 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,175.00000 | 1,256,000 | 22.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 641.00000 | 581,000 | 22.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,447.00000 | 1,365,000 | 26.11 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 781.00000 | 840,000 | 26.11 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,099.00000 | 1,178,000 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 765.00000 | 703,000 | 23.52 | 0.00 | 0 | 180 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,888.00000 | 2,190,000 | 24.61 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 1,232.00000 | 1,060,000 | 24.61 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,870.00000 | 2,173,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,264.00000 | 1,093,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,906.00000 | 2,207,000 | 24.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 1,200.00000 | 1,027,000 | 24.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 912.00000 | 751,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,068.00000 | 2,381,000 | 23.03 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 251,936 |
| Total \$ / R | | | | | | | | | | 73,557,343.50 | 9,100 | 614,857 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Future | | | 8.06990 | 7.98940 | | | 0.00 | 0 | 423 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Future | | | 8.16840 | 8.08700 | | | 1,347,786.00 | 165 | 177 |
| Total \$ / R MAXI Future | | | | | | | | | | 1,347,786.00 | 165 | 600 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 100,217.00000 | 107,961,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 1,277.00000 | 971,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 95,432.00000 | 103,123,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 1,492.00000 | 1,133,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 105,030.00000 | 112,822,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 1,090.00000 | 832,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 74,577.00000 | 80,063,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 20,877.00000 | 18,223,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 71,596.00000 | 76,915,000 | 21.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 22,896.00000 | 20,075,000 | 21.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 77,664.00000 | 83,317,000 | 21.17 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 18,964.00000 | 16,477,000 | 21.17 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total \$ / R MAXI | | | | | | | | | | 1,347,786.00 | 165 | 600 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 12.83010 | 12.75670 | | | 1,283,010.00 | 100 | 16,107 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | | | 12.97360 | 12.89900 | | | 0.00 | 0 | 6,848 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 13.11030 | 13.03220 | | | 39,330.90 | 3 | 2,852 |
| Total £ / R Future | | | | | | | | | | 1,322,340.90 | 103 | 25,807 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1,152.00000 | 1,216,000 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 45.00000 | 36,000 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 1,109.00000 | 1,171,000 | 18.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 52.00000 | 41,000 | 18.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 1,196.00000 | 1,262,000 | 18.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 39.00000 | 32,000 | 18.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 720.00000 | 760,000 | 18.77 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 163.00000 | 130,000 | 18.77 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Call | | 1,480.00000 | 1,550,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Put | | 23.00000 | 20,000 | 20.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 942.00000 | 998,000 | 18.69 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 85.00000 | 68,000 | 18.69 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1,066.00000 | 1,127,000 | 18.65 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 59.00000 | 47,000 | 18.65 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 2,266.00000 | 2,338,000 | 25.03 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 9.00000 | 8,000 | 25.03 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Call | | 2,068.00000 | 2,140,000 | 23.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Put | | 11.00000 | 10,000 | 23.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 1,587.00000 | 1,642,000 | 19.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 138.00000 | 118,000 | 19.38 | 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 | 11.50 | Call | | 1,545.00000 | 1,599,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 146.00000 | 125,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 1,630.00000 | 1,686,000 | 19.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 131.00000 | 112,000 | 19.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 1,502.00000 | 1,556,000 | 19.15 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 153.00000 | 132,000 | 19.15 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 1,248.00000 | 1,290,000 | 19.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 249.00000 | 216,000 | 19.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1,983.00000 | 2,046,000 | 20.42 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 84.00000 | 72,000 | 20.42 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 1,316.00000 | 1,360,000 | 19.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 217.00000 | 186,000 | 19.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 1,003.00000 | 1,039,000 | 20.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 404.00000 | 365,000 | 20.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 1,673.00000 | 1,730,000 | 19.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 124.00000 | 106,000 | 19.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 2,074.00000 | 2,138,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 75.00000 | 64,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 1,387.00000 | 1,433,000 | 19.04 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 188.00000 | 159,000 | 19.04 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 1,893.00000 | 1,955,000 | 20.19 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 94.00000 | 81,000 | 20.19 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,507.00000 | 1,550,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 325.00000 | 290,000 | 19.00 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,475.00000 | 1,518,000 | 19.12 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 343.00000 | 308,000 | 19.12 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,539.00000 | 1,583,000 | 18.89 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 307.00000 | 273,000 | 18.89 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total £ / R | | | | | | | | | | 1,322,340.90 | 103 | 25,807 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.10630 | 0.10540 | | | 0.00 | 0 | 5,530 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10780 | 0.10690 | | | 0.00 | 0 | 6 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 5,536 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Call | | 2,542.00000 | 2,632,000 | 28.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Put | | 2.00000 | 2,000 | 28.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Call | | 1,555.00000 | 1,640,000 | 23.17 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Put | | 15.00000 | 10,000 | 23.17 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Call | | 3,540.00000 | 3,630,000 | 32.86 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Put | | 0.00000 | 0,000 | 32.86 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,762.00000 | 1,844,000 | 22.17 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 72.00000 | 64,000 | 22.17 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 1,024.00000 | 1,088,000 | 23.84 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 334.00000 | 308,000 | 23.84 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,699.00000 | 2,787,000 | 22.12 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 9.00000 | 7,000 | 22.12 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 5,536 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.14350 | 11.10660 | | | 646,323.00 | 58 | 28,996 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.27830 | 11.23990 | | | 0.00 | 0 | 9,991 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.40890 | 11.36770 | | | 34,226.70 | 3 | 14,109 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.53830 | 11.49420 | | | 0.00 | 0 | 250 |
| Total € / R Future | | | | | | | | | | 680,549.70 | 61 | 53,346 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 1,322.00000 | 1,358,000 | 19.65 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 15.00000 | 15,000 | 19.65 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 1,273.00000 | 1,309,000 | 19.35 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 16.00000 | 16,000 | 19.35 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 1,370.00000 | 1,407,000 | 19.95 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 13.00000 | 14,000 | 19.95 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Call | | 1,128.00000 | 1,164,000 | 18.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Put | | 21.00000 | 21,000 | 18.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Call | | 1,566.00000 | 1,603,000 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Put | | 9.00000 | 10,000 | 21.14 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Call | | 1,813.00000 | 1,850,000 | 22.63 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Put | | 6.00000 | 7,000 | 22.63 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 1,714.00000 | 1,751,000 | 22.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 7.00000 | 8,000 | 22.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 177.00000 | 181,000 | 23.67 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 820.00000 | 788,000 | 23.67 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Call | | 1,176.00000 | 1,212,000 | 18.75 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Put | | 19.00000 | 19,000 | 18.75 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 207.00000 | 212,000 | 22.92 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 700.00000 | 669,000 | 22.92 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Call | | 1,616.00000 | 1,652,000 | 21.43 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Put | | 9.00000 | 9,000 | 21.43 | 0.00 | 0 | 8,220 |

| 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 | 11.00 | Call | | 402.00000 | 419,000 | 20.18 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Put | | 295.00000 | 276,000 | 20.18 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Call | | 905.00000 | 937,000 | 18.36 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Put | | 48.00000 | 44,000 | 18.36 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 196.00000 | 201,000 | 23.17 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 739.00000 | 708,000 | 23.17 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Call | | 821.00000 | 852,000 | 18.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Put | | 64.00000 | 59,000 | 18.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Call | | 1,082.00000 | 1,116,000 | 18.16 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Put | | 25.00000 | 23,000 | 18.16 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Call | | 1,517.00000 | 1,554,000 | 20.84 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Put | | 10.00000 | 11,000 | 20.84 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Call | | 320.00000 | 332,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Put | | 413.00000 | 389,000 | 20.97 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Call | | 992.00000 | 1,025,000 | 18.26 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Put | | 35.00000 | 32,000 | 18.26 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Call | | 1,037.00000 | 1,071,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Put | | 30.00000 | 28,000 | 18.21 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Put | | 56.00000 | 51,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Call | | 863.00000 | 894,000 | 18.41 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 427.00000 | 444,000 | 19.99 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 270.00000 | 251,000 | 19.99 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 945.00000 | 912,000 | 24.44 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 152.00000 | 155,000 | 24.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 1,271.00000 | 1,302,000 | 19.04 | 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 | 10.10 | Put | | 131.00000 | 124,000 | 19.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 1,230.00000 | 1,261,000 | 18.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 140.00000 | 133,000 | 18.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 1,312.00000 | 1,344,000 | 19.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 122.00000 | 116,000 | 19.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 2,216.00000 | 2,253,000 | 20.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 26.00000 | 25,000 | 20.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 1,155.00000 | 1,184,000 | 19.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 165.00000 | 156,000 | 19.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 1,526.00000 | 1,560,000 | 19.51 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 86.00000 | 82,000 | 19.51 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 2,264.00000 | 2,301,000 | 20.75 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 24.00000 | 23,000 | 20.75 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 1,439.00000 | 1,472,000 | 19.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 99.00000 | 94,000 | 19.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 913.00000 | 937,000 | 19.30 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 273.00000 | 259,000 | 19.30 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 824.00000 | 845,000 | 19.52 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 334.00000 | 317,000 | 19.52 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 1,118.00000 | 1,147,000 | 19.08 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 178.00000 | 169,000 | 19.08 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 656.00000 | 672,000 | 20.57 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 516.00000 | 494,000 | 20.57 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 508.00000 | 519,000 | 21.80 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 768.00000 | 741,000 | 21.80 | 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 | Call | | 747.00000 | 766,000 | 19.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 407.00000 | 388,000 | 19.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 436.00000 | 444,000 | 22.59 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 946.00000 | 916,000 | 22.59 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 723.00000 | 741,000 | 20.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 433.00000 | 413,000 | 20.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 1,749.00000 | 1,784,000 | 19.90 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 59.00000 | 56,000 | 19.90 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 577.00000 | 590,000 | 21.18 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 637.00000 | 612,000 | 21.18 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 1,262.00000 | 1,290,000 | 19.12 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 294.00000 | 281,000 | 19.12 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 1,229.00000 | 1,257,000 | 19.18 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 311.00000 | 298,000 | 19.18 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 1,294.00000 | 1,323,000 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 276.00000 | 264,000 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 1,279.00000 | 1,269,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 510.00000 | 456,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 1,248.00000 | 1,238,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 529.00000 | 475,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 1,309.00000 | 1,300,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 490.00000 | 437,000 | 19.00 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 21,920 |
| Total € / R | | | | | | | | | | 680,549.70 | 61 | 75,266 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 8.28670 | 8.29230 | | | 828,670.00 | 100 | 12,363 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.30660 | 8.30860 | | | 12,451,593.40 | 1,499 | 22,698 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.32980 | 8.32900 | | | 0.00 | 0 | 6,159 |
| Total AU\$ / R Future | | | | | | | | | | 13,280,263.40 | 1,599 | 41,220 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,645.00000 | 1,641,000 | 27.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 3.00000 | 4,000 | 27.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,595.00000 | 1,592,000 | 27.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 3.00000 | 5,000 | 27.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,695.00000 | 1,692,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 3.00000 | 5,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 821.00000 | 814,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 29.00000 | 27,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 1,008.00000 | 1,006,000 | 22.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 16.00000 | 19,000 | 22.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,119.00000 | 1,125,000 | 19.85 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 60.00000 | 68,000 | 19.85 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,076.00000 | 1,081,000 | 19.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 67.00000 | 74,000 | 19.70 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,163.00000 | 1,169,000 | 20.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 54.00000 | 62,000 | 20.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 992.00000 | 995,000 | 19.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 83.00000 | 88,000 | 19.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,389.00000 | 1,396,000 | 20.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 30.00000 | 39,000 | 20.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 721.00000 | 726,000 | 19.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 162.00000 | 169,000 | 19.09 | 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 | 7.45 | Call | | 951.00000 | 953,000 | 19.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 92.00000 | 96,000 | 19.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,343.00000 | 1,350,000 | 20.63 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 34.00000 | 43,000 | 20.63 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,116.00000 | 2,119,000 | 24.62 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 7.00000 | 12,000 | 24.62 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 618.00000 | 624,000 | 19.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 209.00000 | 217,000 | 19.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Call | | 886.00000 | 895,000 | 18.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Put | | 207.00000 | 215,000 | 18.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 851.00000 | 861,000 | 18.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 222.00000 | 231,000 | 18.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.60 | Call | | 921.00000 | 929,000 | 18.76 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.60 | Put | | 192.00000 | 199,000 | 18.76 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | 13,280,263.40 | 1,599 | 41,220 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Future | | | 7.94740 | 7.85270 | | | 0.00 | 0 | 25 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Future | | | 8.03010 | 7.93480 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | 0.00 | 0 | 25 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 629.00000 | 714,000 | 16.69 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 26.00000 | 17,000 | 16.69 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 585.00000 | 669,000 | 16.71 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 32.00000 | 22,000 | 16.71 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 673.00000 | 760,000 | 16.67 | 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 | 7.20 | Put | | 20.00000 | 13,000 | 16.67 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 326.00000 | 387,000 | 17.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 123.00000 | 90,000 | 17.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,057.00000 | 1,151,000 | 19.43 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 4.00000 | 4,000 | 19.43 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 357.00000 | 422,000 | 16.98 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 104.00000 | 75,000 | 16.98 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,008.00000 | 1,102,000 | 19.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 5.00000 | 5,000 | 19.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 502.00000 | 581,000 | 16.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 49.00000 | 34,000 | 16.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 959.00000 | 1,052,000 | 18.63 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 6.00000 | 5,000 | 18.63 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 462.00000 | 539,000 | 16.78 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 59.00000 | 42,000 | 16.78 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 556.00000 | 625,000 | 16.92 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 171.00000 | 145,000 | 16.92 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 526.00000 | 591,000 | 16.92 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 191.00000 | 161,000 | 16.92 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 589.00000 | 661,000 | 16.92 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 154.00000 | 131,000 | 16.92 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | 0.00 | 0 | 25 |
| CF CANDO | On | 19/12/2011 | Foreign Exchange Future | | | 0.08560 | 0.07610 | | | 0.00 | 0 | 12,659 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| Total CF CANDO CAAK Future | | | | | | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK | | | | | | | | 0.00 | 0 | 12,659 |
| CF CANDO On 19/12/2011 Foreign Exchange Future | | | 0.09310 | 0.08750 | | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL Future | | | | | | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL | | | | | | | | 0.00 | 0 | 18,519 |
| CF CANDO On 19/12/2011 Foreign Exchange Future | | | 0.18200 | 0.19400 | | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM Future | | | | | | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM | | | | | | | | 0.00 | 0 | 12,423 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.41230 | 0.38880 | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN Future | | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN | | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.13360 | 0.15600 | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO Future | | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO | | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO On 19/12/2011 Foreign Exchange Future | | | 0.20760 | 0.21870 | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP Future | | | | | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP | | | | | | | | 0.00 | 0 | 12,346 |
| CHF / R On 19/12/2011 Foreign Exchange Future | | | 9.13570 | 9.08150 | | | | 0.00 | 0 | 50 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 9.26950 | 9.21370 | | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 50 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Call | | 828.00000 | 875,000 | 20.82 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Put | | 47.00000 | 39,000 | 20.82 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Call | | 787.00000 | 832,000 | 20.95 | | 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 | 8.35 | Put | | 56.00000 | 46,000 | 20.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Call | | 871.00000 | 918,000 | 20.69 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 40.00000 | 32,000 | 20.69 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Call | | 669.00000 | 711,000 | 21.34 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Put | | 88.00000 | 75,000 | 21.34 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 961.00000 | 1,012,000 | 21.33 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 30.00000 | 26,000 | 21.33 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 1,198.00000 | 1,251,000 | 22.93 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 17.00000 | 15,000 | 22.93 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Call | | 632.00000 | 673,000 | 21.47 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Put | | 101.00000 | 87,000 | 21.47 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Call | | 422.00000 | 449,000 | 22.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Put | | 241.00000 | 213,000 | 22.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 238.00000 | 251,000 | 25.87 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 557.00000 | 515,000 | 25.87 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Call | | 315.00000 | 334,000 | 24.32 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Put | | 384.00000 | 348,000 | 24.32 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Call | | 707.00000 | 750,000 | 21.21 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Put | | 76.00000 | 64,000 | 21.21 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 1,102.00000 | 1,155,000 | 22.29 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 21.00000 | 19,000 | 22.29 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 1,344.00000 | 1,397,000 | 23.89 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 13.00000 | 11,000 | 23.89 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 474.00000 | 505,000 | 22.40 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 193.00000 | 169,000 | 22.40 | 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 | 7.65 | Call | | 1,441.00000 | 1,495,000 | 24.53 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 10.00000 | 9,000 | 24.53 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Call | | 531.00000 | 566,000 | 21.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Put | | 150.00000 | 130,000 | 21.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Call | | 398.00000 | 423,000 | 23.22 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Put | | 267.00000 | 237,000 | 23.22 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Call | | 597.00000 | 636,000 | 21.60 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Put | | 116.00000 | 100,000 | 21.60 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Call | | 225.00000 | 237,000 | 26.18 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Put | | 594.00000 | 551,000 | 26.18 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Call | | 297.00000 | 315,000 | 24.63 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Put | | 416.00000 | 379,000 | 24.63 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 858.00000 | 895,000 | 21.77 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 244.00000 | 226,000 | 21.77 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 828.00000 | 863,000 | 21.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 264.00000 | 244,000 | 21.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Call | | 890.00000 | 927,000 | 21.67 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Put | | 226.00000 | 208,000 | 21.67 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 50 |
| RAIN | On | 19/12/2011 | Foreign Exchange Future | | | 16,326.08000 | 16,213.05000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Future | | | 1.27000 | 1.25620 | | | 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 19/03/2012 Foreign Exchange Future | | | 1.28620 | 1.27260 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Call | | 1,597.00000 | 1,726,000 | 23.53 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Put | | 35.00000 | 26,000 | 23.53 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Call | | 1,143.00000 | 1,259,000 | 21.82 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Put | | 81.00000 | 59,000 | 21.82 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Call | | 2,076.00000 | 2,211,000 | 25.24 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Put | | 14.00000 | 11,000 | 25.24 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 1,126.00000 | 1,225,000 | 22.84 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 400.00000 | 363,000 | 22.84 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 873.00000 | 947,000 | 23.61 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 647.00000 | 585,000 | 23.61 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 1,455.00000 | 1,564,000 | 22.08 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 229.00000 | 202,000 | 22.08 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 90,188,283.50 | 11,028 | 745,452 |
| Total Options | | | | | | | | 0.00 | 0 | 273,856 |
| Grand Total: | | | | | | | | 90,188,283.50 | 11,028 | 1,019,308 |