



Currency Derivatives Daily MTM Report

Daily summary for: 14/12/2011

| 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 Future | | | 8.37730 | 8.20740 | | | 482,029,842.00 | 57,540 | 141,041 |
| \$ / R On 19/03/2012 Foreign Exchange Future | | | 8.48770 | 8.39650 | | | 474,912,278.10 | 55,953 | 113,715 |
| \$ / R On 18/06/2012 Foreign Exchange Future | | | 8.59300 | 8.41780 | | | 23,682,308.00 | 2,756 | 26,501 |
| \$ / R On 17/09/2012 Foreign Exchange Future | | | 8.69370 | 8.51560 | | | 3,477,480.00 | 400 | 1,823 |
| \$ / R On 14/12/2012 Foreign Exchange Future | | | 8.79110 | 8.61200 | | | 0.00 | 0 | 0 |
| \$ / R On 18/03/2013 Foreign Exchange Future | | | 8.87080 | 8.69250 | | | 0.00 | 0 | 0 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 9.60710 | 9.43800 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | 984,101,908.10 | 116,649 | 283,080 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.35 | Call | | 858.00000 | 1,027,000 | 32.92 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.35 | Put | | 1.00000 | 0,000 | 32.92 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.40 | Call | | 808.00000 | 977,000 | 33.14 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.40 | Put | | 1.00000 | 0,000 | 33.14 | 0.00 | 0 | 1,000 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 908.00000 | 1,077,000 | 32.69 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 1.00000 | 0,000 | 32.69 | 0.00 | 0 | 3,780 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 6.75 | Put | | 0.00000 | 0,000 | 30.25 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 6.75 | Call | | 1,457.00000 | 1,627,000 | 30.25 | 0.00 | 0 | 500 |

| 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 | | 24.00000 | 5,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 231.00000 | 382,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 0.00000 | 0,000 | 31.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 1,207.00000 | 1,377,000 | 31.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 0.00000 | 0,000 | 32.47 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 957.00000 | 1,127,000 | 32.47 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Call | | 2,057.00000 | 2,227,000 | 28.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 28.89 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 1.00000 | 1,000 | 33.58 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 708.00000 | 878,000 | 33.58 | 0.00 | 0 | 11,280 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Call | | 1,757.00000 | 1,927,000 | 29.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 0,000 | 29.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Call | | 1,807.00000 | 1,977,000 | 29.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 0,000 | 29.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 1,957.00000 | 2,127,000 | 29.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 0,000 | 29.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Call | | 192.00000 | 335,000 | 23.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Put | | 35.00000 | 8,000 | 23.88 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Call | | 2,257.00000 | 2,427,000 | 28.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 0,000 | 28.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 758.00000 | 927,000 | 33.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 1.00000 | 0,000 | 33.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,507.00000 | 1,677,000 | 30.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 30.03 | 0.00 | 0 | 16,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,407.00000 | 1,577,000 | 30.47 | 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 | | 0.00000 | 0,000 | 30.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 317.00000 | 480,000 | 26.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 10.00000 | 3,000 | 26.22 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Call | | 509.00000 | 678,000 | 30.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Put | | 2.00000 | 1,000 | 30.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,357.00000 | 1,527,000 | 30.69 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 0.00000 | 0,000 | 30.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Call | | 1,907.00000 | 2,077,000 | 29.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 0,000 | 29.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Call | | 1,857.00000 | 2,027,000 | 29.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 0,000 | 29.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Call | | 2,207.00000 | 2,377,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Put | | 0.00000 | 0,000 | 28.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Call | | 411.00000 | 579,000 | 28.38 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Put | | 4.00000 | 2,000 | 28.38 | 0.00 | 0 | 12,688 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 609.00000 | 778,000 | 32.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 2.00000 | 1,000 | 32.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,607.00000 | 1,777,000 | 29.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Call | | 2,357.00000 | 2,527,000 | 28.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 28.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Call | | 363.00000 | 529,000 | 27.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Put | | 6.00000 | 2,000 | 27.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 0.00000 | 0,000 | 32.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 1,007.00000 | 1,177,000 | 32.25 | 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 | | 1,657.00000 | 1,827,000 | 29.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Put | | 0.00000 | 0,000 | 29.72 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Call | | 47.00000 | 104,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Put | | 190.00000 | 77,000 | 22.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Call | | 96.00000 | 205,000 | 23.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Put | | 89.00000 | 28,000 | 23.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Call | | 2,107.00000 | 2,277,000 | 28.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 28.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Call | | 1,057.00000 | 1,227,000 | 32.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Put | | 0.00000 | 0,000 | 32.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,307.00000 | 1,477,000 | 30.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 0.00000 | 0,000 | 30.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Call | | 1,107.00000 | 1,277,000 | 31.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Put | | 0.00000 | 0,000 | 31.80 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,557.00000 | 1,727,000 | 29.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 29.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Call | | 2,007.00000 | 2,177,000 | 29.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 29.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Call | | 60.00000 | 134,000 | 23.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Put | | 153.00000 | 57,000 | 23.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Call | | 1,707.00000 | 1,877,000 | 29.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 0,000 | 29.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 1,257.00000 | 1,427,000 | 31.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 0.00000 | 0,000 | 31.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 559.00000 | 728,000 | 31.64 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 2.00000 | 1,000 | 31.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Call | | 37.00000 | 78,000 | 22.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Put | | 230.00000 | 101,000 | 22.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Call | | 76.00000 | 168,000 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 119.00000 | 41,000 | 23.23 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 460.00000 | 628,000 | 29.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 3.00000 | 1,000 | 29.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 1,157.00000 | 1,327,000 | 31.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 0.00000 | 0,000 | 31.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Call | | 156.00000 | 290,000 | 23.72 | 0.00 | 0 | 11,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Put | | 49.00000 | 13,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Call | | 2,157.00000 | 2,327,000 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Put | | 0.00000 | 0,000 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Call | | 273.00000 | 431,000 | 25.13 | 0.00 | 0 | 12,579 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Put | | 16.00000 | 4,000 | 25.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Call | | 658.00000 | 828,000 | 33.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Put | | 1.00000 | 1,000 | 33.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 124.00000 | 246,000 | 23.56 | 0.00 | 0 | 1,620 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 67.00000 | 19,000 | 23.56 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Call | | 5.00000 | 13,000 | 28.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Put | | 548.00000 | 386,000 | 28.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 597.00000 | 433,000 | 29.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 4.00000 | 10,000 | 29.23 | 0.00 | 0 | 19,273 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 58.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 2,743.00000 | 2,573,000 | 58.10 | 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 | | 3,693.00000 | 3,523,000 | 58.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 58.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Put | | 453.00000 | 294,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Call | | 10.00000 | 21,000 | 26.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Put | | 315.00000 | 170,000 | 24.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Call | | 22.00000 | 47,000 | 24.36 | 0.00 | 0 | 26,550 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 9.00 | Put | | 794.00000 | 626,000 | 31.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 9.00 | Call | | 1.00000 | 3,000 | 31.17 | 0.00 | 0 | 8,333 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 1,377.00000 | 1,467,000 | 21.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 17.00000 | 15,000 | 21.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 1,329.00000 | 1,419,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 19.00000 | 17,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 1,424.00000 | 1,515,000 | 21.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 14.00000 | 13,000 | 21.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,411.00000 | 1,501,000 | 21.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 15.00000 | 13,000 | 21.48 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,269.00000 | 1,359,000 | 21.28 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 23.00000 | 21,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,177.00000 | 1,265,000 | 21.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 31.00000 | 27,000 | 21.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,604.00000 | 1,695,000 | 21.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 8.00000 | 7,000 | 21.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,223.00000 | 1,312,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 27.00000 | 24,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,653.00000 | 1,745,000 | 22.10 | 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 | 6.75 | Put | | 7.00000 | 7,000 | 22.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 912.00000 | 996,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 66.00000 | 58,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 624.00000 | 692,000 | 21.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 178.00000 | 154,000 | 21.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 1,042.00000 | 1,129,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 46.00000 | 41,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 443.00000 | 493,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 347.00000 | 305,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,702.00000 | 1,794,000 | 22.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 6.00000 | 6,000 | 22.46 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 422.00000 | 470,000 | 23.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 376.00000 | 332,000 | 23.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,556.00000 | 1,646,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 10.00000 | 8,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 593.00000 | 659,000 | 21.62 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 197.00000 | 171,000 | 21.62 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,316.00000 | 1,406,000 | 21.35 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 20.00000 | 18,000 | 21.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,751.00000 | 1,844,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 5.00000 | 6,000 | 22.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 998.00000 | 1,084,000 | 20.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 52.00000 | 46,000 | 20.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 489.00000 | 543,000 | 22.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 293.00000 | 255,000 | 22.36 | 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 | 7.85 | Call | | 689.00000 | 761,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 143.00000 | 123,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,364.00000 | 1,454,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 18.00000 | 16,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,801.00000 | 1,893,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 5.00000 | 5,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 724.00000 | 797,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 128.00000 | 109,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 565.00000 | 627,000 | 21.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 219.00000 | 189,000 | 21.76 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 656.00000 | 726,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 160.00000 | 138,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 513.00000 | 569,000 | 22.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 267.00000 | 231,000 | 22.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 1,086.00000 | 1,174,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 40.00000 | 36,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,131.00000 | 1,219,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 35.00000 | 31,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,507.00000 | 1,598,000 | 21.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 11.00000 | 10,000 | 21.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 796.00000 | 872,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 100.00000 | 84,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 538.00000 | 597,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 242.00000 | 209,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 955.00000 | 1,040,000 | 20.84 | 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 | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 59.00000 | 52,000 | 20.84 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 2,000.00000 | 2,092,000 | 24.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 4.00000 | 4,000 | 24.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 2,249.00000 | 2,341,000 | 26.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 3.00000 | 3,000 | 26.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 872.00000 | 953,000 | 20.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 76.00000 | 65,000 | 20.71 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 465.00000 | 517,000 | 22.60 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 319.00000 | 279,000 | 22.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,199.00000 | 2,291,000 | 26.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 3.00000 | 3,000 | 26.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,459.00000 | 1,550,000 | 21.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 13.00000 | 12,000 | 21.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 759.00000 | 834,000 | 20.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 113.00000 | 96,000 | 20.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 402.00000 | 448,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Put | | 406.00000 | 360,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,950.00000 | 2,042,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 4.00000 | 4,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 833.00000 | 911,000 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 87.00000 | 73,000 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,851.00000 | 1,943,000 | 23.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 5.00000 | 5,000 | 23.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,901.00000 | 1,992,000 | 23.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 5.00000 | 4,000 | 23.92 | 0.00 | 0 | 2,420 |

| 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 | 6.35 | Call | | 2,050.00000 | 2,142,000 | 25.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 4.00000 | 4,000 | 25.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 2,299.00000 | 2,390,000 | 26.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 3.00000 | 2,000 | 26.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 383.00000 | 427,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 437.00000 | 389,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 365.00000 | 407,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 469.00000 | 419,000 | 23.76 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 275.00000 | 304,000 | 25.08 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 679.00000 | 616,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 833.00000 | 764,000 | 25.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 229.00000 | 252,000 | 25.96 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 332.00000 | 369,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 536.00000 | 481,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 316.00000 | 352,000 | 24.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 570.00000 | 514,000 | 24.42 | 0.00 | 0 | 176 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Put | | 642.00000 | 581,000 | 24.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 288.00000 | 319,000 | 24.86 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 606.00000 | 547,000 | 24.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 302.00000 | 335,000 | 24.64 | 0.00 | 0 | 366 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,260.00000 | 1,416,000 | 20.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 92.00000 | 73,000 | 20.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,218.00000 | 1,373,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 100.00000 | 80,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,302.00000 | 1,459,000 | 20.67 | 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 | 7.20 | Put | | 84.00000 | 66,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 695.00000 | 803,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 377.00000 | 310,000 | 21.83 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 33.00000 | 27,000 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,701.00000 | 1,870,000 | 21.14 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 533.00000 | 619,000 | 23.42 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 615.00000 | 526,000 | 23.42 | 0.00 | 0 | 200 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 483.00000 | 562,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 715.00000 | 619,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 452.00000 | 526,000 | 24.33 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 784.00000 | 683,000 | 24.33 | 0.00 | 0 | 132 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,439.00000 | 1,590,000 | 19.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 123.00000 | 96,000 | 19.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,400.00000 | 1,549,000 | 19.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 134.00000 | 105,000 | 19.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,479.00000 | 1,631,000 | 19.77 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 113.00000 | 87,000 | 19.77 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 145.00000 | 114,000 | 19.97 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 1,361.00000 | 1,508,000 | 19.97 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,103.00000 | 988,000 | 24.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 519.00000 | 582,000 | 24.84 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 965.00000 | 1,079,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 349.00000 | 285,000 | 20.84 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 669.00000 | 749,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 753.00000 | 655,000 | 23.34 | 0.00 | 0 | 4,000 |

| 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 | 9.20 | Put | | 1,178.00000 | 1,060,000 | 25.12 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 494.00000 | 554,000 | 25.12 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 887.00000 | 784,000 | 24.00 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 603.00000 | 678,000 | 24.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,228.00000 | 1,358,000 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 316.00000 | 267,000 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,198.00000 | 1,326,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 336.00000 | 285,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,260.00000 | 1,391,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 298.00000 | 250,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 457.00000 | 388,000 | 21.37 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 1,069.00000 | 1,179,000 | 21.37 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,155.00000 | 1,049,000 | 24.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 667.00000 | 740,000 | 24.85 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,225.00000 | 1,338,000 | 21.15 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 483.00000 | 417,000 | 21.15 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,202.00000 | 1,312,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 510.00000 | 441,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,249.00000 | 1,367,000 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 457.00000 | 396,000 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,205.00000 | 1,106,000 | 24.61 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 797.00000 | 877,000 | 24.61 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,157.00000 | 1,263,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 565.00000 | 492,000 | 21.66 | 0.00 | 0 | 180 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,928.00000 | 2,023,000 | 22.57 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|---------------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 990.00000 | 916,000 | 22.57 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,909.00000 | 2,004,000 | 22.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,021.00000 | 947,000 | 22.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,946.00000 | 2,043,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 958.00000 | 886,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 692.00000 | 634,000 | 21.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,130.00000 | 2,241,000 | 21.23 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 363,273 |
| Total \$ / R | | | | | | | | | | 984,101,908.10 | 116,649 | 646,353 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Future | | | 8.37730 | 8.20740 | | | | 0.00 | 0 | 119 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 8.48770 | 8.39650 | | | | 169,754.00 | 20 | 731 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Future | | | 8.59300 | 8.41780 | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 169,754.00 | 20 | 850 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 120,740.00000 | 137,730,000 | 31.36 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 0.00000 | 0,000 | 31.36 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 115,740.00000 | 132,730,000 | 31.58 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 0.00000 | 0,000 | 31.58 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 125,740.00000 | 142,730,000 | 31.14 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 0.00000 | 0,000 | 31.14 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 91,205.00000 | 99,628,000 | 20.77 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 6,555.00000 | 5,858,000 | 20.77 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 87,223.00000 | 95,342,000 | 20.71 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 7,573.00000 | 6,572,000 | 20.71 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 95,462.00000 | 103,977,000 | 20.84 | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 5,812.00000 | 5,207,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 29,206.00000 | 25,483,000 | 22.36 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 48,856.00000 | 54,253,000 | 22.36 | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 58,907.00000 | 68,088,000 | 22.80 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 52,127.00000 | 43,788,000 | 22.80 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 57,040.00000 | 65,931,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 55,260.00000 | 46,631,000 | 23.01 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 60,852.00000 | 70,329,000 | 22.59 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 49,072.00000 | 41,029,000 | 22.59 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 169,754.00 | 20 | 930 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 12.94900 | 12.79810 | | | 99,940,382.00 | 7,718 | 5,614 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 13.10880 | 13.08180 | | | 134,627,376.00 | 10,270 | 8,098 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 13.26050 | 13.10320 | | | 26,521.00 | 2 | 2,985 |
| Total £ / R Future | | | | | | | | | 234,594,279.00 | 17,990 | 16,697 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1,148.00000 | 1,299,000 | 24.10 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 0.00000 | 0,000 | 24.10 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 1,098.00000 | 1,249,000 | 24.11 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 0.00000 | 0,000 | 24.11 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 1,198.00000 | 1,349,000 | 24.48 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 0.00000 | 0,000 | 24.48 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 604.00000 | 751,000 | 24.25 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 6.00000 | 2,000 | 24.25 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.30 | Call | | 1,498.00000 | 1,649,000 | 26.75 | 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 | 11.30 | Put | | 0.00000 | 0,000 | 26.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 899.00000 | 1,049,000 | 24.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 1.00000 | 0,000 | 24.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1,048.00000 | 1,199,000 | 24.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 0.00000 | 0,000 | 24.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 2,298.00000 | 2,449,000 | 32.80 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 0.00000 | 0,000 | 32.80 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Call | | 2,098.00000 | 2,249,000 | 31.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Put | | 0.00000 | 0,000 | 31.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 1,670.00000 | 1,693,000 | 17.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 38.00000 | 34,000 | 17.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 1,622.00000 | 1,644,000 | 17.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 40.00000 | 35,000 | 17.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 1,718.00000 | 1,741,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 36.00000 | 32,000 | 18.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 1,574.00000 | 1,596,000 | 17.25 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 42.00000 | 37,000 | 17.25 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 1,254.00000 | 1,270,000 | 16.09 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 72.00000 | 61,000 | 16.09 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 2,104.00000 | 2,131,000 | 20.02 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 22.00000 | 22,000 | 20.02 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 1,339.00000 | 1,357,000 | 15.99 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 57.00000 | 48,000 | 15.99 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 942.00000 | 949,000 | 16.51 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 160.00000 | 140,000 | 16.51 | 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 | 11.35 | Call | | 1,766.00000 | 1,789,000 | 18.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 34.00000 | 30,000 | 18.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 2,202.00000 | 2,229,000 | 20.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 20.00000 | 20,000 | 20.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 1,433.00000 | 1,452,000 | 16.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 51.00000 | 43,000 | 16.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 2,007.00000 | 2,033,000 | 19.52 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 25.00000 | 24,000 | 19.52 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 1,172.00000 | 1,185,000 | 16.19 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 90.00000 | 76,000 | 16.19 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 1,212.00000 | 1,227,000 | 16.14 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 80.00000 | 68,000 | 16.14 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 776.00000 | 778,000 | 16.90 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 244.00000 | 219,000 | 16.90 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 378.00000 | 349,000 | 17.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 610.00000 | 608,000 | 17.59 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 811.00000 | 778,000 | 19.41 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 343.00000 | 337,000 | 19.41 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,449.00000 | 1,572,000 | 17.66 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 196.00000 | 162,000 | 17.66 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,413.00000 | 1,530,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 210.00000 | 170,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,486.00000 | 1,615,000 | 17.76 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 183.00000 | 155,000 | 17.76 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 25,536 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|---------------|
| Total £ / R | | | | | | | | | | | 234,594,279.00 | 17,990 | 42,233 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.10740 | 0.10560 | | | | 0.00 | 0 | 2,492 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10900 | 0.10830 | | | | 0.00 | 0 | 3,719 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.11060 | 0.10880 | | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 6,211 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Call | | 2,560.00000 | 2,740,000 | 29.00 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 29.00 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Call | | 1,560.00000 | 1,740,000 | 35.82 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Put | | 0.00000 | 0,000 | 35.82 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Call | | 3,560.00000 | 3,740,000 | 29.00 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Put | | 0.00000 | 0,000 | 29.00 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,846.00000 | 1,914,000 | 20.40 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 16.00000 | 14,000 | 20.40 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 988.00000 | 1,047,000 | 21.75 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 158.00000 | 147,000 | 21.75 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,834.00000 | 2,905,000 | 26.29 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 4.00000 | 5,000 | 26.29 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 775.00000 | 869,000 | 23.49 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 695.00000 | 609,000 | 23.49 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 470.00000 | 525,000 | 25.90 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,390.00000 | 1,265,000 | 25.90 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 1,312.00000 | 1,453,000 | 21.34 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 232.00000 | 193,000 | 21.34 | | 0.00 | 0 | 0 |
| Total ¥ / R 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 | | | | | | | | | | 0.00 | 0 | 6,211 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.87990 | 10.83370 | | | 100,584,675.50 | 9,245 | 15,091 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.03990 | 11.09760 | | | 141,078,882.10 | 12,779 | 21,276 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.19120 | 11.13590 | | | 0.00 | 0 | 14,009 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.33760 | 11.27500 | | | 0.00 | 0 | 200 |
| Total € / R Future | | | | | | | | | | 241,663,557.60 | 22,024 | 50,576 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 1,034.00000 | 1,080,000 | 29.05 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 0.00000 | 0,000 | 29.05 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 984.00000 | 1,030,000 | 28.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 0.00000 | 0,000 | 28.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 1,084.00000 | 1,130,000 | 28.89 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 0.00000 | 0,000 | 28.89 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Call | | 834.00000 | 880,000 | 26.44 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Put | | 0.00000 | 0,000 | 26.44 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Call | | 1,284.00000 | 1,330,000 | 28.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Put | | 0.00000 | 0,000 | 28.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Call | | 1,534.00000 | 1,580,000 | 27.48 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Put | | 0.00000 | 0,000 | 27.48 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 1,434.00000 | 1,480,000 | 27.80 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 0.00000 | 0,000 | 27.80 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1.00000 | 1,000 | 25.92 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 917.00000 | 871,000 | 25.92 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Call | | 884.00000 | 930,000 | 27.10 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Put | | 0.00000 | 0,000 | 27.10 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 2.00000 | 1,000 | 23.77 | 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 | 11.60 | Put | | 768.00000 | 721,000 | 23.77 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Call | | 1,334.00000 | 1,380,000 | 28.11 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Put | | 0.00000 | 0,000 | 28.11 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Call | | 37.00000 | 37,000 | 16.36 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Put | | 203.00000 | 157,000 | 16.36 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Call | | 586.00000 | 631,000 | 23.18 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Put | | 2.00000 | 1,000 | 23.18 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1.00000 | 1,000 | 24.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 817.00000 | 771,000 | 24.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Call | | 488.00000 | 533,000 | 21.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Put | | 4.00000 | 3,000 | 21.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Call | | 785.00000 | 830,000 | 25.79 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Put | | 1.00000 | 0,000 | 25.79 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Call | | 1,234.00000 | 1,280,000 | 28.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Put | | 0.00000 | 0,000 | 28.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Call | | 12.00000 | 10,000 | 18.70 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Put | | 378.00000 | 330,000 | 18.70 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Call | | 685.00000 | 731,000 | 24.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Put | | 1.00000 | 1,000 | 24.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Call | | 735.00000 | 780,000 | 25.14 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Put | | 1.00000 | 0,000 | 25.14 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Put | | 3.00000 | 2,000 | 22.53 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Call | | 537.00000 | 582,000 | 22.53 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 49.00000 | 50,000 | 15.78 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 165.00000 | 120,000 | 15.78 | 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 | | 1,067.00000 | 1,020,000 | 28.07 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 1.00000 | 0,000 | 28.07 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.40 | Put | | 570.00000 | 523,000 | 21.04 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.40 | Call | | 4.00000 | 3,000 | 21.04 | 0.00 | 0 | 11,400 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 346.00000 | 387,000 | 20.06 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 12.00000 | 7,000 | 20.06 | 0.00 | 0 | 5,700 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 1,069.00000 | 1,017,000 | 17.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 71.00000 | 77,000 | 17.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 1,027.00000 | 975,000 | 17.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 79.00000 | 85,000 | 17.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 1,111.00000 | 1,059,000 | 17.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 63.00000 | 69,000 | 17.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 2,057.00000 | 2,001,000 | 20.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 9.00000 | 11,000 | 20.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 946.00000 | 895,000 | 17.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 98.00000 | 105,000 | 17.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 1,337.00000 | 1,282,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 39.00000 | 42,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 2,106.00000 | 2,050,000 | 20.57 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 8.00000 | 10,000 | 20.57 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 1,245.00000 | 1,190,000 | 17.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 47.00000 | 50,000 | 17.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 690.00000 | 645,000 | 17.42 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 192.00000 | 205,000 | 17.42 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 601.00000 | 557,000 | 17.76 | 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 | 10.75 | Put | | 253.00000 | 267,000 | 17.76 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 907.00000 | 856,000 | 17.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 109.00000 | 116,000 | 17.21 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 428.00000 | 391,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 430.00000 | 451,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 293.00000 | 264,000 | 19.87 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 695.00000 | 724,000 | 19.87 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 521.00000 | 480,000 | 18.09 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 323.00000 | 340,000 | 18.09 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 232.00000 | 208,000 | 20.71 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 884.00000 | 918,000 | 20.71 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 496.00000 | 456,000 | 18.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 348.00000 | 366,000 | 18.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 1,572.00000 | 1,518,000 | 18.64 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 24.00000 | 28,000 | 18.64 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 354.00000 | 321,000 | 19.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 556.00000 | 581,000 | 19.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 573.00000 | 530,000 | 17.87 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 275.00000 | 290,000 | 17.87 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 374.00000 | 393,000 | 18.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 472.00000 | 433,000 | 18.31 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 768.00000 | 800,000 | 20.19 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 266.00000 | 240,000 | 20.19 | 0.00 | 0 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 1,002.00000 | 1,039,000 | 18.06 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 266.00000 | 248,000 | 18.06 | 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 | 10.45 | Call | | 970.00000 | 1,006,000 | 18.10 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 284.00000 | 265,000 | 18.10 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 1,035.00000 | 1,073,000 | 18.02 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 249.00000 | 232,000 | 18.02 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 1,036.00000 | 1,075,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 487.00000 | 463,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 1,006.00000 | 1,046,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 507.00000 | 484,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 1,065.00000 | 1,070,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 466.00000 | 408,000 | 18.00 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 66,220 |
| Total € / R | | | | | | | | | | 241,663,557.60 | 22,024 | 116,796 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 8.32470 | 8.32340 | | | 42,963,776.70 | 5,161 | 7,180 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.35160 | 8.43170 | | | 61,008,438.00 | 7,305 | 41,865 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.38980 | 8.38640 | | | 0.00 | 0 | 6,933 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.43260 | 8.42450 | | | 0.00 | 0 | 2,098 |
| Total AU\$ / R Future | | | | | | | | | | 103,972,214.70 | 12,466 | 58,076 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,673.00000 | 1,675,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,623.00000 | 1,625,000 | 25.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 25.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,723.00000 | 1,725,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 824.00000 | 825,000 | 28.00 | 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 | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 1.00000 | 0,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 1,023.00000 | 1,025,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,205.00000 | 1,130,000 | 19.56 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 23.00000 | 28,000 | 19.56 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,158.00000 | 1,083,000 | 19.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 26.00000 | 31,000 | 19.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,252.00000 | 1,176,000 | 19.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 20.00000 | 24,000 | 19.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 1,066.00000 | 991,000 | 19.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 34.00000 | 39,000 | 19.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,492.00000 | 1,415,000 | 20.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 10.00000 | 13,000 | 20.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 761.00000 | 695,000 | 18.46 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 79.00000 | 93,000 | 18.46 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 1,020.00000 | 946,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 38.00000 | 44,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,444.00000 | 1,367,000 | 20.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 12.00000 | 15,000 | 20.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,234.00000 | 2,154,000 | 24.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 2.00000 | 2,000 | 24.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 645.00000 | 582,000 | 18.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 113.00000 | 130,000 | 18.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Call | | 889.00000 | 890,000 | 18.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Put | | 153.00000 | 150,000 | 18.39 | 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 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 852.00000 | 853,000 | 18.39 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 166.00000 | 163,000 | 18.39 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 926.00000 | 927,000 | 18.39 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 140.00000 | 137,000 | 18.39 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 653.00000 | 656,000 | 19.07 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 465.00000 | 460,000 | 19.07 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 629.00000 | 632,000 | 19.12 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 491.00000 | 486,000 | 19.12 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 678.00000 | 681,000 | 19.01 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 440.00000 | 435,000 | 19.01 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 103,972,214.70 | 12,466 | 58,076 |
| CAD/ R On 19/12/2011 Foreign Exchange Future | | | 8.05490 | 8.00790 | | | | 1,409,607.50 | 175 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 8.14500 | 8.17630 | | | | 244,350.00 | 30 | 7 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 8.23550 | 8.18520 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 1,653,957.50 | 205 | 17 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.25 | Call | | 758.00000 | 805,000 | 24.60 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.25 | Put | | 0.00000 | 0,000 | 24.60 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 708.00000 | 755,000 | 24.23 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 24.23 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.20 | Call | | 808.00000 | 855,000 | 24.34 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.20 | Put | | 0.00000 | 0,000 | 24.34 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.65 | Call | | 360.00000 | 406,000 | 21.67 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.65 | Put | | 2.00000 | 1,000 | 21.67 | | 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 | 6.80 | Call | | 1,208.00000 | 1,255,000 | 22.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 0.00000 | 0,000 | 22.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 409.00000 | 456,000 | 22.04 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 1.00000 | 1,000 | 22.04 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,158.00000 | 1,205,000 | 22.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 0.00000 | 0,000 | 22.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 608.00000 | 655,000 | 23.50 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 0.00000 | 0,000 | 23.50 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,108.00000 | 1,155,000 | 22.81 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 0.00000 | 0,000 | 22.81 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 558.00000 | 605,000 | 23.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 0,000 | 23.13 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 678.00000 | 657,000 | 16.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 52.00000 | 62,000 | 16.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 637.00000 | 617,000 | 16.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 61.00000 | 72,000 | 16.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 721.00000 | 699,000 | 16.07 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 45.00000 | 54,000 | 16.07 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.15 | Call | | 398.00000 | 429,000 | 16.47 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.15 | Put | | 363.00000 | 344,000 | 16.47 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 377.00000 | 407,000 | 16.57 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 392.00000 | 372,000 | 16.57 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 420.00000 | 453,000 | 16.36 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 335.00000 | 318,000 | 16.36 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| Total CAD/ R | | | | | | | 1,653,957.50 | 205 | 17 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.39330 | 0.27830 | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK Future | | | | | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK | | | | | | | 0.00 | 0 | 12,659 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.28240 | 0.15180 | | | 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 19/12/2011 Foreign Exchange Future | | | 0.00510 | 0.03050 | | | 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 30/03/2012 Foreign Exchange Future | | | 0.51160 | 0.43050 | | | 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 30/03/2012 Foreign Exchange Future | | | 0.04900 | 0.08400 | | | 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 19/12/2011 Foreign Exchange Future | | | 0.01010 | 0.04620 | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP Future | | | | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP | | | | | | | 0.00 | 0 | 12,346 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.35530 | 0.21850 | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR Future | | | | | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR | | | | | | | 0.00 | 0 | 18,750 |
| CF CANDO 31/01/2012 Foreign Exchange Future | | | 0.15110 | 0.04890 | | | 0.00 | 0 | 12,500 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 29/02/2012 Foreign Exchange Future | | | 0.12180 | 0.10650 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 31/01/2012 Foreign Exchange Future | | | 0.01770 | 0.03410 | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU Future | | | | | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU | | | | | | | 0.00 | 0 | 19,481 |
| CF CANDO On 29/02/2012 Foreign Exchange Future | | | 0.04570 | 0.04810 | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV | | | | | | | 0.00 | 0 | 12,987 |
| CHF / R On 19/12/2011 Foreign Exchange Future | | | 8.83250 | 8.77090 | | | 0.00 | 0 | 253 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 8.97390 | 8.99400 | | | 0.00 | 0 | 25 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 9.11230 | 9.03980 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 0.00 | 0 | 278 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Call | | 474.00000 | 534,000 | 23.90 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Put | | 3.00000 | 2,000 | 23.90 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Call | | 426.00000 | 484,000 | 23.74 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Put | | 5.00000 | 2,000 | 23.74 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Call | | 523.00000 | 583,000 | 24.06 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Put | | 2.00000 | 1,000 | 24.06 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Call | | 286.00000 | 340,000 | 22.45 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Put | | 15.00000 | 8,000 | 22.45 | 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 | 8.15 | Call | | 622.00000 | 683,000 | 24.38 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 1,000 | 24.38 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 871.00000 | 933,000 | 25.47 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 0.00000 | 1,000 | 25.47 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Call | | 243.00000 | 293,000 | 21.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Put | | 22.00000 | 11,000 | 21.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Call | | 43.00000 | 50,000 | 19.20 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Put | | 172.00000 | 118,000 | 19.20 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 3.00000 | 2,000 | 26.62 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 632.00000 | 570,000 | 26.62 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Call | | 9.00000 | 10,000 | 22.84 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Put | | 388.00000 | 328,000 | 22.84 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Call | | 331.00000 | 387,000 | 23.01 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Put | | 10.00000 | 5,000 | 23.01 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 771.00000 | 833,000 | 24.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 0.00000 | 1,000 | 24.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 1,021.00000 | 1,083,000 | 26.83 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 0.00000 | 1,000 | 26.83 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 75.00000 | 96,000 | 19.04 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 104.00000 | 64,000 | 19.04 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 1,121.00000 | 1,183,000 | 27.74 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 0.00000 | 1,000 | 27.74 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Call | | 128.00000 | 165,000 | 20.18 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Put | | 57.00000 | 33,000 | 20.18 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Call | | 32.00000 | 37,000 | 19.93 | 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 | 8.95 | Put | | 211.00000 | 155,000 | 19.93 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Call | | 201.00000 | 248,000 | 21.31 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Put | | 30.00000 | 16,000 | 21.31 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Call | | 2.00000 | 2,000 | 27.42 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Put | | 681.00000 | 620,000 | 27.42 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Call | | 7.00000 | 8,000 | 23.57 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Put | | 436.00000 | 376,000 | 23.57 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 605.00000 | 587,000 | 20.60 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 211.00000 | 213,000 | 20.60 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 577.00000 | 559,000 | 20.80 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 233.00000 | 235,000 | 20.80 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Call | | 634.00000 | 616,000 | 20.41 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Put | | 190.00000 | 192,000 | 20.41 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Call | | 563.00000 | 593,000 | 22.60 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Put | | 623.00000 | 581,000 | 22.60 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Call | | 545.00000 | 574,000 | 22.76 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Put | | 655.00000 | 612,000 | 22.76 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Call | | 581.00000 | 612,000 | 22.42 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Put | | 591.00000 | 550,000 | 22.42 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 278 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 6.28470 | 6.29270 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 6.33960 | 6.40870 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 6.38430 | 6.38950 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NZ\$ / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.26 | Call | | 84.00000 | 75,000 | 22.16 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.26 | Put | | 56.00000 | 55,000 | 22.16 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.27 | Call | | 78.00000 | 70,000 | 22.03 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.27 | Put | | 60.00000 | 60,000 | 22.03 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 90.00000 | 81,000 | 22.28 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 52.00000 | 51,000 | 22.28 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Call | | 282.00000 | 235,000 | 15.91 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Put | | 157.00000 | 179,000 | 15.91 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Call | | 276.00000 | 229,000 | 15.91 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Put | | 161.00000 | 183,000 | 15.91 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Call | | 288.00000 | 240,000 | 15.92 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Put | | 153.00000 | 174,000 | 15.92 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Call | | 375.00000 | 378,000 | 18.46 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Put | | 286.00000 | 294,000 | 18.46 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Call | | 351.00000 | 353,000 | 18.49 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Put | | 312.00000 | 319,000 | 18.49 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Call | | 401.00000 | 404,000 | 18.43 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Put | | 262.00000 | 270,000 | 18.43 | | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 19/12/2011 | Foreign Exchange Future | | | 16,428.73000 | 16,222.15000 | | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 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 19/12/2011 Foreign Exchange Future | | | 1.31490 | 1.28930 | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Future | | | 1.33040 | 1.31780 | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.34430 | 1.31860 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Call | | 1,893.00000 | 2,149,000 | 32.78 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Put | | 0.00000 | 0,000 | 32.78 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Call | | 1,394.00000 | 1,649,000 | 35.19 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Put | | 1.00000 | 0,000 | 35.19 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Call | | 2,393.00000 | 2,649,000 | 30.37 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Put | | 0.00000 | 0,000 | 30.37 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 1,336.00000 | 1,443,000 | 21.99 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 158.00000 | 139,000 | 21.99 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 985.00000 | 1,084,000 | 22.65 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 307.00000 | 280,000 | 22.65 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 1,747.00000 | 1,865,000 | 21.63 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 69.00000 | 61,000 | 21.63 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 1,880.00000 | 2,103,000 | 21.72 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 194.00000 | 160,000 | 21.72 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 1,519.00000 | 1,718,000 | 22.00 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 333.00000 | 275,000 | 22.00 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 2,290.00000 | 2,527,000 | 21.45 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 104.00000 | 84,000 | 21.45 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| Total Futures | | | | | | | 1,566,155,670.90 | 169,354 | 747,950 |
| Total Options | | | | | | | 0.00 | 0 | 455,109 |
| Grand Total: | | | | | | | 1,566,155,670.90 | 169,354 | 1,203,059 |