

Currency Derivatives Daily MTM Report

Daily summary for: 10/01/2012

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 19/03/2012 | | | 8.18170 | 8.26910 | | | 55,692,831.90 | 6,807 | 239,006 |
| \$ / R | On | 18/06/2012 | | | 8.28940 | 8.37750 | | | 746,046.00 | 90 | 39,040 |
| \$ / R | On | 17/09/2012 | | | 8.39760 | 8.48420 | | | 1,679,520.00 | 200 | 5,906 |
| \$ / R | On | 14/12/2012 | | | 8.50230 | 8.58860 | | | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | | | 8.59170 | 8.67720 | | | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | | | 8.81690 | 8.90280 | | | 0.00 | 0 | 659 |
| \$ / R | On | 12/12/2014 | | | 9.35060 | 9.43510 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 58,118,397.90 | 7,097 | 284,611 |
| \$ / R | On | 19/03/2012 | 7.04 | Call | | 1,241.00000 | 1,154,000 | 18.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.04 | Put | | 8.00000 | 8,000 | 18.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Call | | 1,192.00000 | 1,105,000 | 18.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Put | | 9.00000 | 9,000 | 18.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Call | | 1,290.00000 | 1,203,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Put | | 7.00000 | 7,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Call | | 1,276.00000 | 1,189,000 | 18.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Put | | 7.00000 | 7,000 | 18.99 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,129.00000 | 1,042,000 | 18.10 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 10.00000 | 10,000 | 18.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,032.00000 | 946,000 | 17.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 13.00000 | 14,000 | 17.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,474.00000 | 1,386,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 5.00000 | 4,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,081.00000 | 994,000 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 12.00000 | 12,000 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,523.00000 | 1,435,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 4.00000 | 3,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 752.00000 | 671,000 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 33.00000 | 39,000 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 448.00000 | 380,000 | 17.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 129.00000 | 148,000 | 17.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 888.00000 | 803,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 19.00000 | 21,000 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 272.00000 | 220,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 303.00000 | 338,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,573.00000 | 1,485,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 4.00000 | 3,000 | 20.78 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 254.00000 | 204,000 | 19.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 335.00000 | 372,000 | 19.56 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,424.00000 | 1,336,000 | 19.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 5.00000 | 4,000 | 19.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 418.00000 | 352,000 | 17.85 | 704,000.00 | 2,000 | 4,250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 149.00000 | 170,000 | 17.85 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,178.00000 | 1,091,000 | 18.40 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 9.00000 | 9,000 | 18.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,622.00000 | 1,534,000 | 21.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 3.00000 | 2,000 | 21.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 841.00000 | 758,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 22.00000 | 26,000 | 16.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 314.00000 | 257,000 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 245.00000 | 275,000 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 513.00000 | 441,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 94.00000 | 109,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,227.00000 | 1,140,000 | 18.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 8.00000 | 8,000 | 18.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,672.00000 | 1,584,000 | 21.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 3.00000 | 2,000 | 21.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 550.00000 | 474,000 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 81.00000 | 92,000 | 16.99 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 390.00000 | 325,000 | 18.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 171.00000 | 193,000 | 18.06 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 480.00000 | 409,000 | 17.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 111.00000 | 127,000 | 17.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 338.00000 | 278,000 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 219.00000 | 246,000 | 18.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 936.00000 | 850,000 | 16.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 17.00000 | 18,000 | 16.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 984.00000 | 898,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 15.00000 | 16,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,375.00000 | 1,287,000 | 19.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 6.00000 | 5,000 | 19.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 627.00000 | 549,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 58.00000 | 67,000 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 363.00000 | 301,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 194.00000 | 219,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 796.00000 | 714,000 | 16.70 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 27.00000 | 32,000 | 16.70 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,871.00000 | 1,783,000 | 22.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 2.00000 | 1,000 | 22.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 2,120.00000 | 2,032,000 | 24.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 1.00000 | 0,000 | 24.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 710.00000 | 629,000 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 41.00000 | 47,000 | 16.80 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 292.00000 | 238,000 | 18.99 | 0.00 | 0 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 273.00000 | 306,000 | 18.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,070.00000 | 1,983,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 1.00000 | 1,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,325.00000 | 1,238,000 | 19.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 6.00000 | 6,000 | 19.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 588.00000 | 510,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 69.00000 | 78,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 236.00000 | 189,000 | 19.84 | 0.00 | 0 | 4,850 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Put | | 367.00000 | 407,000 | 19.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,821.00000 | 1,733,000 | 22.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 2.00000 | 1,000 | 22.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 668.00000 | 588,000 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 49.00000 | 56,000 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,722.00000 | 1,634,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 3.00000 | 2,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,771.00000 | 1,684,000 | 22.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 2.00000 | 2,000 | 22.00 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,921.00000 | 1,833,000 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 2.00000 | 1,000 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 2,170.00000 | 2,082,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 1.00000 | 0,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 221.00000 | 176,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 402.00000 | 444,000 | 20.13 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 206.00000 | 163,000 | 20.41 | 978,000.00 | 6,000 | 8,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 437.00000 | 481,000 | 20.41 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 138.00000 | 106,000 | 22.18 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 669.00000 | 724,000 | 22.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 838.00000 | 900,000 | 23.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 107.00000 | 82,000 | 23.38 | 164,000.00 | 2,000 | 6,700 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 179.00000 | 141,000 | 20.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 510.00000 | 559,000 | 20.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 167.00000 | 131,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 548.00000 | 599,000 | 21.28 | 0.00 | 0 | 176 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Put | | 628.00000 | 682,000 | 21.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 147.00000 | 114,000 | 21.88 | 0.00 | 0 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 588.00000 | 640,000 | 21.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 157.00000 | 122,000 | 21.58 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 1,061.00000 | 1,128,000 | 24.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 80.00000 | 60,000 | 24.82 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 1,292.00000 | 1,363,000 | 26.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 61.00000 | 45,000 | 26.25 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,184.00000 | 1,098,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 57.00000 | 59,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,141.00000 | 1,055,000 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 64.00000 | 66,000 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,228.00000 | 1,142,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 51.00000 | 53,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 589.00000 | 524,000 | 19.52 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 312.00000 | 335,000 | 19.52 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 17.00000 | 17,000 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,644.00000 | 1,556,000 | 18.35 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 426.00000 | 372,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 549.00000 | 583,000 | 21.20 | 0.00 | 0 | 200 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 378.00000 | 328,000 | 21.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 651.00000 | 689,000 | 21.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 349.00000 | 302,000 | 22.20 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 722.00000 | 763,000 | 22.20 | 0.00 | 0 | 132 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,372.00000 | 1,287,000 | 17.90 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 88.00000 | 89,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,330.00000 | 1,246,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 96.00000 | 98,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,414.00000 | 1,329,000 | 17.90 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 80.00000 | 81,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 106.00000 | 107,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 1,290.00000 | 1,205,000 | 17.90 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,043.00000 | 1,078,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 427.00000 | 376,000 | 23.19 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 873.00000 | 798,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 289.00000 | 300,000 | 18.97 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 571.00000 | 510,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 687.00000 | 712,000 | 21.57 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,120.00000 | 1,157,000 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 404.00000 | 355,000 | 23.52 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 823.00000 | 852,000 | 22.22 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 507.00000 | 450,000 | 22.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,146.00000 | 1,069,000 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 257.00000 | 267,000 | 18.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,114.00000 | 1,040,000 | 18.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 275.00000 | 288,000 | 18.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,179.00000 | 1,098,000 | 18.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 240.00000 | 246,000 | 18.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 390.00000 | 405,000 | 19.72 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 979.00000 | 907,000 | 19.72 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,087.00000 | 1,119,000 | 23.22 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 576.00000 | 521,000 | 23.22 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,141.00000 | 1,071,000 | 19.63 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 414.00000 | 429,000 | 19.63 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,116.00000 | 1,047,000 | 19.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 439.00000 | 455,000 | 19.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,166.00000 | 1,096,000 | 19.47 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 389.00000 | 404,000 | 19.47 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,132.00000 | 1,160,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 709.00000 | 652,000 | 23.03 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,069.00000 | 1,001,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 492.00000 | 509,000 | 20.13 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 1,078.00000 | 1,014,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,153.00000 | 1,175,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 1,061.00000 | 997,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,186.00000 | 1,208,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 1,095.00000 | 1,030,000 | 22.17 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,120.00000 | 1,141,000 | 22.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,809.00000 | 1,737,000 | 20.92 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 874.00000 | 886,000 | 20.92 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,790.00000 | 1,718,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 905.00000 | 917,000 | 21.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,829.00000 | 1,755,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 844.00000 | 854,000 | 20.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 595.00000 | 604,000 | 19.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,030.00000 | 1,955,000 | 19.67 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 1,846,000.00 | 10,000 | 210,210 |
| Total \$ / R | | | | | | | | | | 59,964,397.90 | 17,097 | 494,821 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 8.18170 | 8.26910 | | | | 0.00 | 0 | 796 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Future | | | 8.28940 | 8.37750 | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 796 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 75,239.00000 | 67,071,000 | 16.75 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 3,329.00000 | 3,901,000 | 16.75 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 70,953.00000 | 62,878,000 | 16.80 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 4,043.00000 | 4,708,000 | 16.80 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 79,625.00000 | 71,375,000 | 16.70 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 2,715.00000 | 3,205,000 | 16.70 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 24,507.00000 | 27,496,000 | 18.71 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 31,417.00000 | 25,666,000 | 18.71 | | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 48,112.00000 | 42,276,000 | 20.60 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 45,362.00000 | 48,336,000 | 20.60 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 46,241.00000 | 40,497,000 | 20.80 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 48,491.00000 | 51,557,000 | 20.80 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 50,071.00000 | 44,141,000 | 20.40 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 42,321.00000 | 45,201,000 | 20.40 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 876 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | | | 12.65670 | 12.75040 | | | 2,151,639.00 | 170 | 10,673 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 12.81090 | 12.90500 | | | 307,461.60 | 24 | 2,985 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 17/09/2012 | | | 12.96510 | 13.05620 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | 2,459,100.60 | 194 | 13,658 |
| £ / R | On | 19/03/2012 | | | | 1,327.00000 | 1,238,000 | 16.45 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 27.00000 | 31,000 | 16.45 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,279.00000 | 1,191,000 | 16.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 29.00000 | 34,000 | 16.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,375.00000 | 1,285,000 | 16.60 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 25.00000 | 28,000 | 16.60 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,232.00000 | 1,145,000 | 16.15 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 32.00000 | 38,000 | 16.15 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 913.00000 | 832,000 | 15.10 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 63.00000 | 75,000 | 15.10 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,765.00000 | 1,673,000 | 18.63 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 15.00000 | 16,000 | 18.63 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | | | | 1,002.00000 | 919,000 | 15.40 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 52.00000 | 62,000 | 15.40 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 603.00000 | 543,000 | 15.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 153.00000 | 186,000 | 15.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,423.00000 | 1,333,000 | 16.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 23.00000 | 26,000 | 16.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,863.00000 | 1,771,000 | 19.14 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 13.00000 | 14,000 | 19.14 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,093.00000 | 1,008,000 | 15.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 43.00000 | 51,000 | 15.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,667.00000 | 1,575,000 | 18.12 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 17.00000 | 18,000 | 18.12 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 826.00000 | 747,000 | 14.80 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 76.00000 | 90,000 | 14.80 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 870.00000 | 789,000 | 14.95 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 70.00000 | 82,000 | 14.95 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 456.00000 | 407,000 | 16.07 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 256.00000 | 300,000 | 16.07 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 423.00000 | 480,000 | 16.99 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 323.00000 | 287,000 | 16.99 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 948.00000 | 1,022,000 | 19.28 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 148.00000 | 129,000 | 19.28 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,224.00000 | 1,146,000 | 16.39 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 169.00000 | 185,000 | 16.39 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,187.00000 | 1,111,000 | 16.46 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 182.00000 | 200,000 | 16.46 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,261.00000 | 1,182,000 | 16.32 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 156.00000 | 171,000 | 16.32 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 716.00000 | 679,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,110.00000 | 1,164,000 | 20.65 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 701.00000 | 664,000 | 20.75 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,145.00000 | 1,199,000 | 20.75 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 732.00000 | 694,000 | 20.55 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,076.00000 | 1,129,000 | 20.55 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 25,536 |
| Total £ / R | | | | | | | | | | 2,459,100.60 | 194 | 39,194 |

| 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 Future | | | 0.10650 | 0.10760 | | | 0.00 | 0 | 4,328 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10810 | 0.10920 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 4,328 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,765.00000 | 1,655,000 | 18.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 5.00000 | 5,000 | 18.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 819.00000 | 719,000 | 15.81 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 59.00000 | 69,000 | 15.81 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,761.00000 | 2,651,000 | 23.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 1.00000 | 1,000 | 23.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 659.00000 | 578,000 | 20.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 539.00000 | 568,000 | 20.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 349.00000 | 296,000 | 22.79 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,229.00000 | 1,286,000 | 22.79 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 1,258.00000 | 1,154,000 | 18.13 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 138.00000 | 144,000 | 18.13 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 4,328 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.46130 | 10.53590 | | | 8,609,649.90 | 823 | 22,917 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.60850 | 10.68530 | | | 0.00 | 0 | 24,546 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.75980 | 10.83540 | | | 0.00 | 0 | 350 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 11.19160 | 11.27270 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | 8,609,649.90 | 823 | 48,313 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 539.00000 | 482,000 | 14.72 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 103.00000 | 121,000 | 14.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 504.00000 | 448,000 | 14.77 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 118.00000 | 137,000 | 14.77 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 576.00000 | 516,000 | 14.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 90.00000 | 105,000 | 14.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 1,493.00000 | 1,419,000 | 17.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 7.00000 | 8,000 | 17.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 438.00000 | 386,000 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 152.00000 | 175,000 | 14.87 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 781.00000 | 715,000 | 14.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 45.00000 | 54,000 | 14.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,542.00000 | 1,468,000 | 17.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 6.00000 | 7,000 | 17.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 695.00000 | 631,000 | 14.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 59.00000 | 70,000 | 14.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 256.00000 | 222,000 | 15.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 320.00000 | 361,000 | 15.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 205.00000 | 176,000 | 16.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 419.00000 | 465,000 | 16.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 408.00000 | 357,000 | 14.93 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 172.00000 | 196,000 | 14.93 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 122.00000 | 105,000 | 17.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 686.00000 | 744,000 | 17.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 72.00000 | 62,000 | 19.49 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,036.00000 | 1,101,000 | 19.49 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 164.00000 | 140,000 | 16.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 528.00000 | 579,000 | 16.80 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 53.00000 | 45,000 | 20.59 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,267.00000 | 1,334,000 | 20.59 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 152.00000 | 129,000 | 16.99 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 566.00000 | 618,000 | 16.99 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 1,007.00000 | 937,000 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 21.00000 | 26,000 | 15.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 93.00000 | 80,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 857.00000 | 919,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 190.00000 | 163,000 | 16.42 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 454.00000 | 502,000 | 16.42 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 605.00000 | 660,000 | 17.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 141.00000 | 121,000 | 17.22 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,127.00000 | 1,193,000 | 19.93 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 63.00000 | 54,000 | 19.93 | 0.00 | 0 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 627.00000 | 578,000 | 16.82 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 342.00000 | 370,000 | 16.82 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 602.00000 | 554,000 | 16.93 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 367.00000 | 396,000 | 16.93 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 653.00000 | 603,000 | 16.71 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 318.00000 | 345,000 | 16.71 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 699.00000 | 656,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 589.00000 | 622,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 675.00000 | 633,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 615.00000 | 649,000 | 18.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 724.00000 | 681,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 564.00000 | 597,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 1,125.00000 | 1,051,000 | 19.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,345.00000 | 1,352,000 | 19.10 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 1,108.00000 | 1,035,000 | 19.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,378.00000 | 1,386,000 | 19.16 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 1,143.00000 | 1,068,000 | 19.04 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,313.00000 | 1,319,000 | 19.04 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 27,200 |
| Total € / R | | | | | | | | | | 8,609,649.90 | 823 | 75,513 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.38480 | 8.38630 | | | 33,539.20 | 4 | 28,096 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.41830 | 8.42100 | | | 0.00 | 0 | 6,933 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.46020 | 8.46060 | | | 0.00 | 0 | 2,298 |
| Total AU\$ / R Future | | | | | | | | | | 33,539.20 | 4 | 37,327 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,148.00000 | 1,145,000 | 19.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 12.00000 | 10,000 | 19.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,100.00000 | 1,096,000 | 18.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 14.00000 | 11,000 | 18.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,197.00000 | 1,194,000 | 19.33 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 11.00000 | 9,000 | 19.33 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 1,003.00000 | 1,000,000 | 18.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 17.00000 | 15,000 | 18.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,442.00000 | 1,440,000 | 20.81 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 6.00000 | 5,000 | 20.81 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|--|------------------|------------------|---------------|
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Call | | 685.00000 | 679,000 | 17.07 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Put | | 49.00000 | 44,000 | 17.07 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Call | | 956.00000 | 952,000 | 17.84 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Put | | 20.00000 | 17,000 | 17.84 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 1,393.00000 | 1,390,000 | 20.52 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 7.00000 | 5,000 | 20.52 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 2,187.00000 | 2,186,000 | 25.55 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 1.00000 | 1,000 | 25.55 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 563.00000 | 556,000 | 16.94 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 77.00000 | 71,000 | 16.94 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 886.00000 | 878,000 | 17.69 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 115.00000 | 110,000 | 17.69 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 847.00000 | 839,000 | 17.68 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 126.00000 | 121,000 | 17.68 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 925.00000 | 917,000 | 17.71 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 104.00000 | 99,000 | 17.71 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 628.00000 | 618,000 | 18.06 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 404.00000 | 394,000 | 18.06 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 603.00000 | 593,000 | 18.12 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 429.00000 | 419,000 | 18.12 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 654.00000 | 644,000 | 18.00 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 380.00000 | 370,000 | 18.00 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 33,539.20 | 4 | 37,327 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 8.02460 | 8.03860 | | | | 0.00 | 0 | 10 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 8.11460 | 8.13080 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 520.00000 | 503,000 | 12.65 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 31.00000 | 28,000 | 12.65 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 477.00000 | 460,000 | 12.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 38.00000 | 35,000 | 12.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 563.00000 | 548,000 | 12.78 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 24.00000 | 23,000 | 12.78 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 313.00000 | 294,000 | 14.48 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 332.00000 | 329,000 | 14.48 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 294.00000 | 275,000 | 14.67 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 363.00000 | 360,000 | 14.67 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 335.00000 | 314,000 | 14.30 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 304.00000 | 299,000 | 14.30 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 10 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.31910 | 0.36870 | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN Future | | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN | | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.09400 | 0.07920 | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO Future | | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO | | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO On 31/01/2012 Foreign Exchange Future | | | 0.16540 | 0.19700 | | | | 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 | | | 0.13800 | 0.15100 | | | | 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 | | | 0.01550 | 0.01140 | | | | 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 | | | 0.04990 | 0.04130 | | | | 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 19/03/2012 Foreign Exchange Future | | | 8.62290 | 8.68370 | | | | 0.00 | 0 | 25 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.75550 | 8.81690 | | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 25 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Call | | 288.00000 | 245,000 | 15.62 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 204.00000 | 222,000 | 15.62 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 265.00000 | 225,000 | 15.89 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 231.00000 | 252,000 | 15.89 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 313.00000 | 269,000 | 15.52 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 179.00000 | 196,000 | 15.52 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Call | | 392.00000 | 322,000 | 20.13 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Put | | 675.00000 | 667,000 | 20.13 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Call | | 377.00000 | 308,000 | 20.31 | | 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 18/06/2012 Foreign Exchange Option | 9.15 | Put | | 710.00000 | 703,000 | 20.31 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Call | | 408.00000 | 336,000 | 19.94 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Put | | 641.00000 | 631,000 | 19.94 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 25 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Future | | | 6.48580 | 6.47480 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.53210 | 6.52100 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Call | | 262.00000 | 262,000 | 12.50 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 71.00000 | 60,000 | 12.50 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 255.00000 | 255,000 | 12.50 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 74.00000 | 63,000 | 12.50 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 269.00000 | 269,000 | 12.49 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 68.00000 | 57,000 | 12.49 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 396.00000 | 391,000 | 15.29 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 175.00000 | 159,000 | 15.29 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 367.00000 | 362,000 | 15.34 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 196.00000 | 180,000 | 15.34 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 426.00000 | 423,000 | 15.25 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 155.00000 | 141,000 | 15.25 | | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Future | | | 1.29350 | 1.30700 | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.30950 | 1.32270 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------------------|--------|------------|-----------|--------------|-------------------|------------|--|----------------------|------------------|----------------|
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 1,143.00000 | 1,016,000 | 17.48 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 73.00000 | 81,000 | 17.48 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 762.00000 | 651,000 | 17.97 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 192.00000 | 216,000 | 17.97 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 1,590.00000 | 1,456,000 | 17.00 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 20.00000 | 21,000 | 17.00 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 1,831.00000 | 1,704,000 | 18.35 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 104.00000 | 109,000 | 18.35 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 1,438.00000 | 1,317,000 | 18.80 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 211.00000 | 222,000 | 18.80 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 2,279.00000 | 2,148,000 | 18.69 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 52.00000 | 53,000 | 18.69 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 69,220,687.60 | 8,118 | 646,536 |
| Total Options | | | | | | | | 1,846,000.00 | 10,000 | 263,026 |
| Grand Total: | | | | | | | | 71,066,687.60 | 18,118 | 909,562 |