

Currency Derivatives Daily MTM Report

Daily summary for: 27/01/2012

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R On 19/03/2012 Foreign Exchange Future | | | 7.83520 | 7.85130 | | | 87,910,944.00 | 11,220 | 245,459 |
| \$ / R On 18/06/2012 Foreign Exchange Future | | | 7.93880 | 7.95480 | | | 23,395,643.60 | 2,947 | 55,196 |
| \$ / R On 17/09/2012 Foreign Exchange Future | | | 8.04300 | 8.05960 | | | 0.00 | 0 | 7,256 |
| \$ / R On 14/12/2012 Foreign Exchange Future | | | 8.14500 | 8.16170 | | | 0.00 | 0 | 5,000 |
| \$ / R On 18/03/2013 Foreign Exchange Future | | | 8.24010 | 8.25620 | | | 0.00 | 0 | 0 |
| \$ / R On 13/12/2013 Foreign Exchange Future | | | 8.47040 | 8.48610 | | | 0.00 | 0 | 659 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 9.03010 | 9.04480 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | 111,306,587.60 | 14,167 | 313,570 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.04 | Call | | 821.00000 | 806,000 | 15.89 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.04 | Put | | 6.00000 | 7,000 | 15.89 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.09 | Call | | 773.00000 | 757,000 | 15.69 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.09 | Put | | 8.00000 | 8,000 | 15.69 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 6.99 | Call | | 870.00000 | 855,000 | 16.25 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 6.99 | Put | | 5.00000 | 6,000 | 16.25 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 857.00000 | 841,000 | 16.15 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 6.00000 | 6,000 | 16.15 | 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 | | 712.00000 | 696,000 | 15.51 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 11.00000 | 11,000 | 15.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 618.00000 | 603,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 17.00000 | 18,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,054.00000 | 1,038,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 3.00000 | 3,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 665.00000 | 649,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 14.00000 | 14,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,104.00000 | 1,088,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 3.00000 | 3,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 366.00000 | 351,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 65.00000 | 66,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 151.00000 | 142,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 250.00000 | 257,000 | 16.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 485.00000 | 469,000 | 14.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 34.00000 | 34,000 | 14.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 70.00000 | 66,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 519.00000 | 531,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,153.00000 | 1,137,000 | 18.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 2.00000 | 2,000 | 18.31 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 64.00000 | 60,000 | 19.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 563.00000 | 575,000 | 19.02 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,005.00000 | 989,000 | 17.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 4.00000 | 4,000 | 17.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 135.00000 | 127,000 | 16.62 | 0.00 | 0 | 4,350 |

| 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 | | 284.00000 | 292,000 | 16.62 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 760.00000 | 744,000 | 15.65 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 9.00000 | 9,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,203.00000 | 1,187,000 | 18.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 2.00000 | 2,000 | 18.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 442.00000 | 427,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 41.00000 | 42,000 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 87.00000 | 81,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 436.00000 | 446,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 188.00000 | 177,000 | 15.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 187.00000 | 192,000 | 15.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 808.00000 | 792,000 | 15.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 7.00000 | 7,000 | 15.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,253.00000 | 1,237,000 | 19.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 2.00000 | 2,000 | 19.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 212.00000 | 201,000 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 161.00000 | 166,000 | 15.50 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 121.00000 | 113,000 | 16.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 320.00000 | 328,000 | 16.95 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 169.00000 | 158,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 218.00000 | 223,000 | 15.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 97.00000 | 91,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 396.00000 | 406,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 528.00000 | 513,000 | 14.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 27.00000 | 28,000 | 14.94 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 573.00000 | 557,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 22.00000 | 22,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 955.00000 | 939,000 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 4.00000 | 4,000 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 267.00000 | 254,000 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 116.00000 | 119,000 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 108.00000 | 101,000 | 17.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 357.00000 | 366,000 | 17.28 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 403.00000 | 388,000 | 14.77 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 52.00000 | 53,000 | 14.77 | 0.00 | 0 | 3,020 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,452.00000 | 1,436,000 | 20.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 1.00000 | 1,000 | 20.47 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 1,702.00000 | 1,686,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 1.00000 | 1,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 331.00000 | 317,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 80.00000 | 82,000 | 15.02 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 78.00000 | 73,000 | 18.28 | 0.00 | 0 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 477.00000 | 488,000 | 18.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,652.00000 | 1,636,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 1.00000 | 1,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 906.00000 | 890,000 | 16.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 5.00000 | 5,000 | 16.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 239.00000 | 226,000 | 15.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 138.00000 | 141,000 | 15.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 58.00000 | 54,000 | 19.39 | 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 | | 607.00000 | 619,000 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,402.00000 | 1,386,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 1.00000 | 1,000 | 20.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 298.00000 | 284,000 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 97.00000 | 99,000 | 15.14 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,303.00000 | 1,286,000 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 2.00000 | 1,000 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,352.00000 | 1,336,000 | 19.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 1.00000 | 1,000 | 19.75 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,502.00000 | 1,486,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 1.00000 | 1,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 1,752.00000 | 1,735,000 | 22.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 1.00000 | 0,000 | 22.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 52.00000 | 49,000 | 19.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 651.00000 | 664,000 | 19.77 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 48.00000 | 45,000 | 20.14 | 0.00 | 0 | 8,600 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 697.00000 | 710,000 | 20.14 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 28.00000 | 27,000 | 22.27 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 977.00000 | 992,000 | 22.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 1,169.00000 | 1,184,000 | 23.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 20.00000 | 19,000 | 23.62 | 0.00 | 0 | 4,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 40.00000 | 38,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 789.00000 | 803,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 36.00000 | 35,000 | 21.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 835.00000 | 850,000 | 21.25 | 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 | | 929.00000 | 944,000 | 21.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 30.00000 | 29,000 | 21.93 | 0.00 | 0 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 882.00000 | 897,000 | 21.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 33.00000 | 32,000 | 21.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 1,413.00000 | 1,429,000 | 25.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 14.00000 | 14,000 | 25.31 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 1,659.00000 | 1,675,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 10.00000 | 10,000 | 26.82 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Put | | 1,364.00000 | 1,379,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Call | | 15.00000 | 14,000 | 24.97 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 767.00000 | 754,000 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 62.00000 | 65,000 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 727.00000 | 713,000 | 15.15 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 72.00000 | 74,000 | 15.15 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 809.00000 | 795,000 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 54.00000 | 56,000 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 283.00000 | 274,000 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 428.00000 | 435,000 | 17.40 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 17.00000 | 18,000 | 16.31 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,222.00000 | 1,207,000 | 16.31 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 182.00000 | 176,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 727.00000 | 737,000 | 19.27 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 156.00000 | 152,000 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 851.00000 | 863,000 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 141.00000 | 138,000 | 20.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 936.00000 | 949,000 | 20.46 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Call | | 987.00000 | 973,000 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Put | | 32.00000 | 34,000 | 15.58 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Call | | 576.00000 | 562,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Put | | 121.00000 | 123,000 | 15.16 | 0.00 | 0 | 14,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Call | | 317.00000 | 307,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Put | | 362.00000 | 368,000 | 16.94 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 252.00000 | 244,000 | 17.87 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 497.00000 | 505,000 | 17.87 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Call | | 428.00000 | 415,000 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Put | | 223.00000 | 226,000 | 15.94 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Put | | 1,023.00000 | 1,036,000 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Call | | 128.00000 | 125,000 | 20.91 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 454.00000 | 441,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 199.00000 | 202,000 | 15.75 | 0.00 | 0 | 10,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 951.00000 | 936,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 91.00000 | 93,000 | 15.30 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 910.00000 | 895,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 100.00000 | 102,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 992.00000 | 978,000 | 15.39 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 82.00000 | 85,000 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 112.00000 | 114,000 | 15.29 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 872.00000 | 857,000 | 15.29 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,245.00000 | 1,258,000 | 21.35 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 205.00000 | 201,000 | 21.35 | 0.00 | 0 | 360 |

| 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 | 7.90 | Call | | 517.00000 | 504,000 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 357.00000 | 361,000 | 16.84 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 294.00000 | 286,000 | 19.52 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 834.00000 | 843,000 | 19.52 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,332.00000 | 1,345,000 | 21.70 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 192.00000 | 188,000 | 21.70 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 994.00000 | 1,005,000 | 20.27 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 254.00000 | 248,000 | 20.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 752.00000 | 737,000 | 16.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 290.00000 | 292,000 | 16.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 725.00000 | 710,000 | 16.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 313.00000 | 315,000 | 16.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 780.00000 | 765,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 268.00000 | 270,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 451.00000 | 454,000 | 17.34 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 613.00000 | 599,000 | 17.34 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,248.00000 | 1,258,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 310.00000 | 303,000 | 20.96 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 758.00000 | 743,000 | 17.05 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 452.00000 | 453,000 | 17.05 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 737.00000 | 723,000 | 17.23 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 481.00000 | 483,000 | 17.23 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 779.00000 | 765,000 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 423.00000 | 425,000 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,255.00000 | 1,262,000 | 20.52 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 411.00000 | 402,000 | 20.52 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 698.00000 | 684,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 542.00000 | 544,000 | 17.58 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 693.00000 | 680,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,185.00000 | 1,188,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 680.00000 | 667,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,222.00000 | 1,225,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 707.00000 | 694,000 | 19.06 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,149.00000 | 1,152,000 | 19.06 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,349.00000 | 1,333,000 | 17.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 804.00000 | 803,000 | 17.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,332.00000 | 1,316,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 837.00000 | 836,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,366.00000 | 1,350,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 771.00000 | 770,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 513.00000 | 514,000 | 16.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,558.00000 | 1,544,000 | 16.40 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 261,892 |
| Total \$ / R | | | | | | | | | | 111,306,587.60 | 14,167 | 575,462 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Future | | | 7.83520 | 7.85130 | | | 47,011.20 | 6 | 809 |
| \$ / R MAX | On | 18/06/2012 | Foreign Exchange Future | | | 7.93880 | 7.95480 | | | 39,694.00 | 5 | 88 |
| Total \$ / R MAXI Future | | | | | | | | | | 86,705.20 | 11 | 897 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 36,601.00000 | 35,131,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 6,471.00000 | 6,611,000 | 14.89 | 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 | 7.60 | Call | | 33,095.00000 | 31,671,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 7,965.00000 | 8,151,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 40,311.00000 | 38,802,000 | 14.77 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 5,181.00000 | 5,282,000 | 14.77 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 43,554.00000 | 44,613,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 8,684.00000 | 8,133,000 | 17.95 | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 21,350.00000 | 20,675,000 | 18.56 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 60,870.00000 | 61,795,000 | 18.56 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 20,227.00000 | 19,594,000 | 18.80 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 64,747.00000 | 65,714,000 | 18.80 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 22,560.00000 | 21,841,000 | 18.33 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 57,080.00000 | 57,961,000 | 18.33 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 86,705.20 | 11 | 977 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 12.30780 | 12.31550 | | | 1,267,703.40 | 103 | 10,945 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 12.45980 | 12.46660 | | | 373,794.00 | 30 | 2,875 |
| £ / R | On 17/09/2012 | Foreign Exchange Future | | | 12.61210 | 12.61900 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | 1,641,497.40 | 133 | 13,820 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 893.00000 | 884,000 | 14.16 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 28.00000 | 26,000 | 14.16 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 845.00000 | 836,000 | 13.86 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 30.00000 | 28,000 | 13.86 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 940.00000 | 931,000 | 14.46 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 25.00000 | 23,000 | 14.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 798.00000 | 789,000 | 13.56 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 33.00000 | 31,000 | 13.56 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 503.00000 | 494,000 | 12.97 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 88.00000 | 86,000 | 12.97 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1,328.00000 | 1,319,000 | 16.80 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 13.00000 | 11,000 | 16.80 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 578.00000 | 570,000 | 12.82 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 63.00000 | 62,000 | 12.82 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 262.00000 | 255,000 | 13.57 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 247.00000 | 247,000 | 13.57 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 988.00000 | 979,000 | 14.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 23.00000 | 21,000 | 14.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 1,426.00000 | 1,417,000 | 17.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 11.00000 | 9,000 | 17.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 659.00000 | 651,000 | 12.67 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 44.00000 | 43,000 | 12.67 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 1,230.00000 | 1,221,000 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 15.00000 | 13,000 | 16.24 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 433.00000 | 425,000 | 13.12 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 118.00000 | 117,000 | 13.12 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 467.00000 | 459,000 | 13.05 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 102.00000 | 101,000 | 13.05 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 171.00000 | 166,000 | 14.44 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 406.00000 | 408,000 | 14.44 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 637.00000 | 640,000 | 15.48 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 102.00000 | 98,000 | 15.48 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 1,260.00000 | 1,264,000 | 16.55 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 25.00000 | 22,000 | 16.55 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 806.00000 | 795,000 | 13.91 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 189.00000 | 185,000 | 13.91 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 773.00000 | 762,000 | 13.99 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 206.00000 | 202,000 | 13.99 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 841.00000 | 830,000 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 174.00000 | 170,000 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 401.00000 | 379,000 | 17.37 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,232.00000 | 1,217,000 | 17.37 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 390.00000 | 369,000 | 17.48 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,271.00000 | 1,257,000 | 17.48 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 412.00000 | 391,000 | 17.27 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,193.00000 | 1,179,000 | 17.27 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 25,536 |
| Total £ / R | | | | | | | | | | 1,641,497.40 | 133 | 39,356 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10200 | 0.10140 | | | 0.00 | 0 | 3,828 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10350 | 0.10280 | | | 0.00 | 0 | 25 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 3,853 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,145.00000 | 1,204,000 | 16.25 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 5.00000 | 4,000 | 16.25 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 292.00000 | 327,000 | 13.95 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 152.00000 | 127,000 | 13.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,140.00000 | 2,200,000 | 21.98 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 21.98 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 267.00000 | 288,000 | 18.18 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 787.00000 | 738,000 | 18.18 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 111.00000 | 121,000 | 20.97 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,631.00000 | 1,571,000 | 20.97 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 687.00000 | 735,000 | 15.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 207.00000 | 185,000 | 15.96 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 3,853 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.29570 | 10.33840 | | | 1,204,596.90 | 117 | 21,753 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.43610 | 10.47860 | | | 260,902.50 | 25 | 24,649 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.57900 | 10.62240 | | | 0.00 | 0 | 350 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.98700 | 11.03360 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | 1,465,499.40 | 142 | 47,252 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 344.00000 | 302,000 | 12.28 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 106.00000 | 106,000 | 12.28 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 311.00000 | 271,000 | 12.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 123.00000 | 125,000 | 12.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 378.00000 | 336,000 | 12.25 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 90.00000 | 90,000 | 12.25 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 1,292.00000 | 1,249,000 | 15.72 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 4.00000 | 3,000 | 15.72 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 252.00000 | 215,000 | 12.37 | 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 | 10.25 | Put | | 164.00000 | 169,000 | 12.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 575.00000 | 529,000 | 12.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 37.00000 | 33,000 | 12.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,342.00000 | 1,298,000 | 16.00 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 4.00000 | 2,000 | 16.00 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 491.00000 | 446,000 | 12.17 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 53.00000 | 50,000 | 12.17 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 118.00000 | 98,000 | 13.84 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 380.00000 | 402,000 | 13.84 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 85.00000 | 71,000 | 14.56 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 497.00000 | 525,000 | 14.56 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 225.00000 | 190,000 | 12.40 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 187.00000 | 194,000 | 12.40 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 42.00000 | 36,000 | 16.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 804.00000 | 840,000 | 16.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 19.00000 | 16,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,181.00000 | 1,220,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 62.00000 | 53,000 | 15.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 624.00000 | 657,000 | 15.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 11.00000 | 8,000 | 18.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,423.00000 | 1,462,000 | 18.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 56.00000 | 48,000 | 15.62 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 668.00000 | 702,000 | 15.62 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 805.00000 | 760,000 | 13.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 17.00000 | 14,000 | 13.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 29.00000 | 26,000 | 17.54 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 991.00000 | 1,030,000 | 17.54 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 76.00000 | 64,000 | 14.80 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 538.00000 | 568,000 | 14.80 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 713.00000 | 748,000 | 15.89 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 51.00000 | 44,000 | 15.89 | 0.00 | 0 | 6,800 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,277.00000 | 1,316,000 | 18.18 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 15.00000 | 12,000 | 18.18 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Call | | 414.00000 | 371,000 | 12.23 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Put | | 76.00000 | 75,000 | 12.23 | 0.00 | 0 | 3,400 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 421.00000 | 378,000 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 342.00000 | 342,000 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 398.00000 | 357,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 369.00000 | 371,000 | 13.94 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 444.00000 | 401,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 315.00000 | 315,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 462.00000 | 440,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 565.00000 | 587,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 440.00000 | 419,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 593.00000 | 616,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 485.00000 | 462,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 538.00000 | 559,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 787.00000 | 717,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,246.00000 | 1,223,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 772.00000 | 703,000 | 15.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,281.00000 | 1,259,000 | 15.55 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 802.00000 | 732,000 | 15.39 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,211.00000 | 1,188,000 | 15.39 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 40,800 |
| Total € / R | | | | | | | | | | 1,465,499.40 | 142 | 88,052 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.29170 | 8.33880 | | | 165,834.00 | 20 | 23,081 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.32330 | 8.36960 | | | 0.00 | 0 | 8,993 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.35990 | 8.40580 | | | 0.00 | 0 | 2,298 |
| Total AU\$ / R Future | | | | | | | | | | 165,834.00 | 20 | 34,372 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,092.00000 | 1,044,000 | 16.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 3.00000 | 2,000 | 16.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,042.00000 | 994,000 | 15.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 3.00000 | 2,000 | 15.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,141.00000 | 1,094,000 | 16.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 2.00000 | 2,000 | 16.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 943.00000 | 896,000 | 15.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 4.00000 | 4,000 | 15.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,390.00000 | 1,343,000 | 18.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 1.00000 | 1,000 | 18.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 606.00000 | 558,000 | 13.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 17.00000 | 16,000 | 13.22 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 894.00000 | 846,000 | 14.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 5.00000 | 4,000 | 14.78 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,340.00000 | 1,293,000 | 18.03 | 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 | 7.00 | Put | | 1.00000 | 1,000 | 18.03 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,139.00000 | 2,092,000 | 21.54 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 21.54 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 470.00000 | 422,000 | 12.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 31.00000 | 30,000 | 12.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Call | | 779.00000 | 723,000 | 12.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Put | | 59.00000 | 50,000 | 12.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 737.00000 | 681,000 | 12.87 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 67.00000 | 58,000 | 12.87 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.60 | Call | | 821.00000 | 765,000 | 12.93 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.60 | Put | | 51.00000 | 42,000 | 12.93 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.24 | Call | | 483.00000 | 426,000 | 13.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.24 | Put | | 314.00000 | 303,000 | 13.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.29 | Call | | 457.00000 | 401,000 | 13.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.29 | Put | | 338.00000 | 328,000 | 13.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.19 | Call | | 509.00000 | 451,000 | 13.55 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.19 | Put | | 290.00000 | 278,000 | 13.55 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | 165,834.00 | 20 | 34,372 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Future | | | 7.82130 | 7.84590 | | | 0.00 | 0 | 10 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Future | | | 7.90820 | 7.93260 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 329.00000 | 309,000 | 11.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 33.00000 | 38,000 | 11.29 | 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 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 290.00000 | 270,000 | 11.25 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 44.00000 | 49,000 | 11.25 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 371.00000 | 350,000 | 11.33 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 25.00000 | 29,000 | 11.33 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 155.00000 | 146,000 | 12.39 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 372.00000 | 388,000 | 12.39 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 142.00000 | 134,000 | 12.62 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 409.00000 | 426,000 | 12.62 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 169.00000 | 159,000 | 12.17 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 336.00000 | 351,000 | 12.17 | | 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 | | | 0.12880 | 0.13580 | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAAN Future | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAAN | | | | | | | | 0.00 | 0 | 0 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.15510 | 0.15150 | | | | 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 | | | | 0.00000 | | | | 0.00 | 0 | 12,500 |
| 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 | | | 0.06880 | 0.07350 | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | | 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 CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 31/01/2012 Foreign Exchange Future | | | 0.02060 | 0.02160 | | | 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 | | | 0.09760 | 0.09410 | | | 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 | | | 8.53160 | 8.56840 | | | 0.00 | 0 | 25 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.65810 | 8.69520 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 0.00 | 0 | 25 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Call | | 180.00000 | 162,000 | 15.09 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 212.00000 | 230,000 | 15.09 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 161.00000 | 145,000 | 15.32 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 243.00000 | 263,000 | 15.32 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 201.00000 | 182,000 | 14.86 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 183.00000 | 200,000 | 14.86 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Call | | 230.00000 | 220,000 | 18.18 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Put | | 635.00000 | 662,000 | 18.18 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Call | | 218.00000 | 208,000 | 18.36 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Put | | 673.00000 | 700,000 | 18.36 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Call | | 243.00000 | 232,000 | 18.01 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Put | | 598.00000 | 624,000 | 18.01 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | 0.00 | 0 | 25 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| NZ\$ / R On 19/03/2012 Foreign Exchange Future | | | 6.43710 | 6.44970 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.48670 | 6.49820 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Call | | 209.00000 | 198,000 | 10.89 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 43.00000 | 45,000 | 10.89 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 202.00000 | 191,000 | 10.87 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 46.00000 | 48,000 | 10.87 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 217.00000 | 206,000 | 10.90 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 41.00000 | 43,000 | 10.90 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 320.00000 | 310,000 | 12.71 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 122.00000 | 123,000 | 12.71 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 289.00000 | 279,000 | 12.72 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 141.00000 | 142,000 | 12.72 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 352.00000 | 342,000 | 12.70 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 104.00000 | 105,000 | 12.70 | | 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 | | | 1.23520 | 1.23780 | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.25130 | 1.25380 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 513.00000 | 488,000 | 15.12 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 135.00000 | 136,000 | 15.12 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 246.00000 | 228,000 | 15.84 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 368.00000 | 376,000 | 15.84 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 911.00000 | 885,000 | 15.00 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 33.00000 | 33,000 | 15.00 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 1,162.00000 | 1,139,000 | 15.61 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 124.00000 | 126,000 | 15.61 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 806.00000 | 783,000 | 15.82 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 268.00000 | 270,000 | 15.82 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 1,601.00000 | 1,577,000 | 16.69 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 63.00000 | 64,000 | 16.69 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 114,666,123.60 | 14,473 | 571,267 |
| Total Options | | | | | | | | 0.00 | 0 | 328,308 |
| Grand Total: | | | | | | | | 114,666,123.60 | 14,473 | 899,575 |