

Currency Derivatives Daily MTM Report

Daily summary for: 01/02/2012

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/03/2012 | | | 7.76560 | 7.84630 | | | 251,628,736.80 | 32,403 | 244,308 |
| \$ / R | On | 18/06/2012 | | | 7.86890 | 7.95010 | | | 20,411,926.60 | 2,594 | 56,711 |
| \$ / R | On | 17/09/2012 | | | 7.97270 | 8.05430 | | | 0.00 | 0 | 7,319 |
| \$ / R | On | 14/12/2012 | | | 8.07490 | 8.15630 | | | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/03/2013 | | | 8.17170 | 8.25300 | | | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | | | 8.40170 | 8.48310 | | | 0.00 | 0 | 659 |
| \$ / R | On | 12/12/2014 | | | 8.96470 | 9.04390 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 272,040,663.40 | 34,997 | 313,997 |
| \$ / R | On | 19/03/2012 | 7.04 | Call | | 815.00000 | 736,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.04 | Put | | 5.00000 | 6,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Call | | 767.00000 | 688,000 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Put | | 7.00000 | 8,000 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Call | | 865.00000 | 785,000 | 15.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Put | | 5.00000 | 5,000 | 15.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Call | | 851.00000 | 771,000 | 15.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Put | | 5.00000 | 5,000 | 15.63 | 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 | | 705.00000 | 627,000 | 15.22 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 9.00000 | 11,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 611.00000 | 535,000 | 14.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 15.00000 | 19,000 | 14.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,049.00000 | 968,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 3.00000 | 2,000 | 17.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 658.00000 | 581,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 12.00000 | 15,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,098.00000 | 1,018,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 2.00000 | 2,000 | 17.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 355.00000 | 295,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 59.00000 | 79,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 138.00000 | 112,000 | 16.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 242.00000 | 296,000 | 16.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 475.00000 | 405,000 | 14.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 29.00000 | 39,000 | 14.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 62.00000 | 50,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 516.00000 | 584,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,148.00000 | 1,067,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 2.00000 | 1,000 | 17.98 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 56.00000 | 45,000 | 19.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 560.00000 | 629,000 | 19.75 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 999.00000 | 919,000 | 16.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 3.00000 | 3,000 | 16.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 123.00000 | 99,000 | 17.23 | 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 | | 277.00000 | 333,000 | 17.23 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 753.00000 | 675,000 | 15.35 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 7.00000 | 9,000 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,198.00000 | 1,117,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 2.00000 | 1,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 432.00000 | 366,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 36.00000 | 50,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 77.00000 | 62,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 431.00000 | 496,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 175.00000 | 142,000 | 16.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 179.00000 | 226,000 | 16.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 802.00000 | 722,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 6.00000 | 6,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,247.00000 | 1,167,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 1,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 199.00000 | 160,000 | 15.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 153.00000 | 194,000 | 15.89 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 109.00000 | 88,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 313.00000 | 372,000 | 17.57 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 156.00000 | 126,000 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 210.00000 | 260,000 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 87.00000 | 70,000 | 18.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 391.00000 | 454,000 | 18.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 519.00000 | 446,000 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 23.00000 | 30,000 | 14.66 | 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 | | 565.00000 | 490,000 | 14.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 19.00000 | 24,000 | 14.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 949.00000 | 869,000 | 16.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 3.00000 | 3,000 | 16.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 254.00000 | 206,000 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 108.00000 | 140,000 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 97.00000 | 78,000 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 351.00000 | 412,000 | 17.90 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 392.00000 | 330,000 | 15.00 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 46.00000 | 64,000 | 15.00 | 0.00 | 0 | 3,020 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,447.00000 | 1,366,000 | 20.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 1.00000 | 0,000 | 20.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 1,697.00000 | 1,616,000 | 22.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 1.00000 | 0,000 | 22.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 319.00000 | 263,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 73.00000 | 97,000 | 15.22 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 69.00000 | 56,000 | 19.00 | 0.00 | 0 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 473.00000 | 540,000 | 19.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,647.00000 | 1,566,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 1.00000 | 0,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 900.00000 | 820,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 4.00000 | 4,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 226.00000 | 181,000 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 130.00000 | 165,000 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 50.00000 | 41,000 | 20.13 | 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 | | 604.00000 | 675,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,397.00000 | 1,316,000 | 19.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 1.00000 | 0,000 | 19.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 286.00000 | 233,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 90.00000 | 117,000 | 15.33 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,297.00000 | 1,217,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 1.00000 | 1,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,347.00000 | 1,266,000 | 19.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 1.00000 | 0,000 | 19.55 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,497.00000 | 1,416,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 1.00000 | 0,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 1,747.00000 | 1,666,000 | 22.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 1.00000 | 0,000 | 22.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 45.00000 | 37,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 649.00000 | 721,000 | 20.51 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 41.00000 | 34,000 | 20.89 | 0.00 | 0 | 8,600 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 695.00000 | 768,000 | 20.89 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 24.00000 | 19,000 | 22.96 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 978.00000 | 1,053,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 1,171.00000 | 1,248,000 | 24.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 17.00000 | 14,000 | 24.32 | 0.00 | 0 | 4,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 34.00000 | 28,000 | 21.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 788.00000 | 862,000 | 21.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 31.00000 | 25,000 | 21.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 835.00000 | 909,000 | 21.95 | 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 | | 930.00000 | 1,005,000 | 22.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 26.00000 | 21,000 | 22.63 | 0.00 | 0 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 882.00000 | 957,000 | 22.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 28.00000 | 23,000 | 22.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 1,416.00000 | 1,493,000 | 26.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 12.00000 | 9,000 | 26.01 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 1,662.00000 | 1,740,000 | 27.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 8.00000 | 6,000 | 27.16 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Put | | 1,366.00000 | 1,444,000 | 25.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Call | | 12.00000 | 10,000 | 25.67 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 761.00000 | 692,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 61.00000 | 73,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 720.00000 | 652,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 70.00000 | 83,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 803.00000 | 732,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 53.00000 | 63,000 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 272.00000 | 244,000 | 17.74 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 422.00000 | 475,000 | 17.74 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 17.00000 | 18,000 | 15.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,217.00000 | 1,137,000 | 15.99 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 173.00000 | 155,000 | 19.57 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 723.00000 | 786,000 | 19.57 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 148.00000 | 132,000 | 20.26 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 848.00000 | 913,000 | 20.26 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 134.00000 | 120,000 | 20.71 | 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 | | 934.00000 | 1,001,000 | 20.71 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Call | | 982.00000 | 904,000 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Put | | 32.00000 | 35,000 | 15.21 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Call | | 567.00000 | 510,000 | 15.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Put | | 117.00000 | 141,000 | 15.32 | 0.00 | 0 | 14,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Call | | 306.00000 | 275,000 | 17.29 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Put | | 356.00000 | 406,000 | 17.29 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 242.00000 | 217,000 | 18.19 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 492.00000 | 548,000 | 18.19 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Call | | 417.00000 | 374,000 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Put | | 217.00000 | 255,000 | 16.24 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Put | | 1,022.00000 | 1,089,000 | 21.16 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Call | | 122.00000 | 108,000 | 21.16 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 444.00000 | 398,000 | 16.06 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 194.00000 | 229,000 | 16.06 | 0.00 | 0 | 10,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 945.00000 | 872,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 91.00000 | 99,000 | 15.10 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 903.00000 | 835,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 99.00000 | 112,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 987.00000 | 913,000 | 15.17 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 83.00000 | 90,000 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 111.00000 | 125,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 865.00000 | 798,000 | 15.28 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,243.00000 | 1,306,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 197.00000 | 179,000 | 21.41 | 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 | | 506.00000 | 464,000 | 17.02 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 352.00000 | 391,000 | 17.02 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 284.00000 | 259,000 | 19.63 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 830.00000 | 886,000 | 19.63 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,330.00000 | 1,394,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 184.00000 | 167,000 | 21.75 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 991.00000 | 1,050,000 | 20.37 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 245.00000 | 223,000 | 20.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 744.00000 | 692,000 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 288.00000 | 317,000 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 716.00000 | 668,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 310.00000 | 343,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 772.00000 | 717,000 | 16.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 266.00000 | 292,000 | 16.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 447.00000 | 488,000 | 17.58 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 603.00000 | 563,000 | 17.58 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,245.00000 | 1,303,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 301.00000 | 278,000 | 21.04 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 750.00000 | 710,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 447.00000 | 488,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 729.00000 | 690,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 476.00000 | 518,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 772.00000 | 730,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 419.00000 | 458,000 | 17.21 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,250.00000 | 1,307,000 | 20.69 | 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 | | 403.00000 | 379,000 | 20.69 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 689.00000 | 652,000 | 17.91 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 536.00000 | 580,000 | 17.91 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 681.00000 | 655,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,176.00000 | 1,231,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 668.00000 | 642,000 | 19.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,213.00000 | 1,268,000 | 19.47 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 695.00000 | 668,000 | 19.26 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,140.00000 | 1,194,000 | 19.26 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,336.00000 | 1,308,000 | 18.04 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 792.00000 | 843,000 | 18.04 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,319.00000 | 1,287,000 | 18.12 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 825.00000 | 872,000 | 18.12 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,354.00000 | 1,324,000 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 760.00000 | 809,000 | 17.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 504.00000 | 539,000 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,548.00000 | 1,504,000 | 16.56 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 261,892 |
| Total \$ / R | | | | | | | | | | 272 040 663.40 | 34,997 | 575,889 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Future | | | 7.76560 | 7.84630 | | | 163,077.60 | 21 | 409 |
| \$ / R MAX | On | 18/06/2012 | Foreign Exchange Future | | | 7.86890 | 7.95010 | | | 314,756.00 | 40 | 518 |
| Total \$ / R MAXI Future | | | | | | | | | | 477,833.60 | 61 | 927 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 35,462.00000 | 29,526,000 | 15.11 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 5,832.00000 | 7,966,000 | 15.11 | 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 | | 31,898.00000 | 26,306,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 7,268.00000 | 9,746,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 39,237.00000 | 32,977,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 4,607.00000 | 6,417,000 | 15.00 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 43,083.00000 | 49,681,000 | 18.62 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 7,713.00000 | 6,241,000 | 18.62 | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 20,401.00000 | 18,265,000 | 18.87 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 60,391.00000 | 66,375,000 | 18.87 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 19,310.00000 | 17,279,000 | 19.11 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 64,300.00000 | 70,389,000 | 19.11 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 21,583.00000 | 19,320,000 | 18.64 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 56,573.00000 | 62,430,000 | 18.64 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 477 833.60 | 61 | 1,007 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 12.29380 | 12.37720 | | | 663,865.20 | 54 | 10,560 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 12.44660 | 12.53050 | | | 124,466.00 | 10 | 2,875 |
| £ / R | On 17/09/2012 | Foreign Exchange Future | | | 12.59900 | 12.68350 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | 788,331.20 | 64 | 13,435 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 946.00000 | 866,000 | 14.16 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 19.00000 | 22,000 | 14.16 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 898.00000 | 818,000 | 13.83 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 21.00000 | 24,000 | 13.83 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 995.00000 | 914,000 | 14.48 | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 18.00000 | 20,000 | 14.48 | 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 | 11.55 | Call | | 850.00000 | 771,000 | 13.51 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 23.00000 | 27,000 | 13.51 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 537.00000 | 473,000 | 12.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 60.00000 | 79,000 | 12.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1,386.00000 | 1,303,000 | 17.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 9.00000 | 9,000 | 17.00 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 618.00000 | 549,000 | 12.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 41.00000 | 55,000 | 12.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 277.00000 | 234,000 | 13.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 200.00000 | 240,000 | 13.50 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 1,043.00000 | 962,000 | 14.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 16.00000 | 18,000 | 14.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 1,484.00000 | 1,401,000 | 17.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 7.00000 | 7,000 | 17.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 707.00000 | 631,000 | 12.54 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 30.00000 | 37,000 | 12.54 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 1,288.00000 | 1,205,000 | 16.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 11.00000 | 11,000 | 16.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 462.00000 | 403,000 | 13.02 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 85.00000 | 109,000 | 13.02 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 499.00000 | 437,000 | 12.94 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 72.00000 | 93,000 | 12.94 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 176.00000 | 148,000 | 14.40 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 349.00000 | 404,000 | 14.40 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 574.00000 | 641,000 | 15.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 101.00000 | 85,000 | 15.49 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 1,195.00000 | 1,275,000 | 17.07 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 22.00000 | 19,000 | 17.07 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 835.00000 | 769,000 | 13.51 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 155.00000 | 172,000 | 13.51 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 799.00000 | 736,000 | 13.59 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 169.00000 | 189,000 | 13.59 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 873.00000 | 805,000 | 13.51 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 143.00000 | 158,000 | 13.51 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 389.00000 | 364,000 | 17.26 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,156.00000 | 1,215,000 | 17.26 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 377.00000 | 353,000 | 17.36 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,194.00000 | 1,254,000 | 17.36 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 400.00000 | 375,000 | 17.15 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,117.00000 | 1,176,000 | 17.15 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 25,536 |
| Total £ / R | | | | | | | | | | 788 331.20 | 64 | 38,971 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10210 | 0.10300 | | | 0.00 | 0 | 3,828 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10360 | 0.10450 | | | 0.00 | 0 | 25 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 3,853 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,304.00000 | 1,214,000 | 17.16 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 4.00000 | 4,000 | 17.16 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 405.00000 | 342,000 | 15.30 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 105.00000 | 132,000 | 15.30 | 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 | | 2,300.00000 | 2,210,000 | 23.35 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 23.35 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 318.00000 | 287,000 | 18.33 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 668.00000 | 727,000 | 18.33 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 132.00000 | 117,000 | 21.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,482.00000 | 1,557,000 | 21.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 807.00000 | 740,000 | 16.14 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 157.00000 | 180,000 | 16.14 | 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 | | | 10.22830 | 10.30880 | | | 12,089,850.60 | 1,182 | 21,602 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.36910 | 10.45020 | | | 0.00 | 0 | 24,649 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.51280 | 10.59450 | | | 0.00 | 0 | 350 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.92530 | 11.00750 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | 12,089,850.60 | 1,182 | 47,101 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 305.00000 | 249,000 | 12.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 96.00000 | 121,000 | 12.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 273.00000 | 219,000 | 12.17 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 114.00000 | 141,000 | 12.17 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 340.00000 | 281,000 | 12.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 81.00000 | 103,000 | 12.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 1,262.00000 | 1,181,000 | 15.90 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 3.00000 | 3,000 | 15.90 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 214.00000 | 171,000 | 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 | | 155.00000 | 193,000 | 12.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 538.00000 | 468,000 | 12.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 29.00000 | 40,000 | 12.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,311.00000 | 1,231,000 | 16.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 2.00000 | 3,000 | 16.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 454.00000 | 388,000 | 12.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 45.00000 | 60,000 | 12.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 94.00000 | 73,000 | 13.96 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 385.00000 | 445,000 | 13.96 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 66.00000 | 51,000 | 14.70 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 507.00000 | 573,000 | 14.70 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 188.00000 | 151,000 | 12.59 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 179.00000 | 223,000 | 12.59 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 32.00000 | 25,000 | 16.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 823.00000 | 897,000 | 16.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 14.00000 | 9,000 | 17.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,205.00000 | 1,281,000 | 17.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 48.00000 | 37,000 | 15.54 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 639.00000 | 709,000 | 15.54 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 7.00000 | 5,000 | 18.38 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,448.00000 | 1,527,000 | 18.38 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 43.00000 | 34,000 | 15.82 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 684.00000 | 756,000 | 15.82 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 772.00000 | 694,000 | 13.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 13.00000 | 16,000 | 13.20 | 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 | | 23.00000 | 16,000 | 17.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 1,014.00000 | 1,088,000 | 17.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 59.00000 | 46,000 | 14.98 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 550.00000 | 618,000 | 14.98 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 730.00000 | 802,000 | 16.10 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 39.00000 | 30,000 | 16.10 | 0.00 | 0 | 6,800 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,302.00000 | 1,379,000 | 18.06 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 11.00000 | 7,000 | 18.06 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Call | | 376.00000 | 314,000 | 12.25 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Put | | 67.00000 | 86,000 | 12.25 | 0.00 | 0 | 3,400 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 380.00000 | 338,000 | 13.87 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 330.00000 | 369,000 | 13.87 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 358.00000 | 319,000 | 14.02 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 358.00000 | 400,000 | 14.02 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 404.00000 | 358,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 304.00000 | 339,000 | 13.72 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 443.00000 | 404,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 574.00000 | 617,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 422.00000 | 384,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 603.00000 | 647,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 465.00000 | 392,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 546.00000 | 555,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 726.00000 | 694,000 | 15.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,212.00000 | 1,262,000 | 15.60 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 712.00000 | 680,000 | 15.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,248.00000 | 1,298,000 | 15.67 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 740.00000 | 708,000 | 15.52 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,176.00000 | 1,226,000 | 15.52 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 40,800 |
| Total € / R | | | | | | | | | | 12 089 850.60 | 1,182 | 87,901 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.27650 | 8.31000 | | | 0.00 | 0 | 22,416 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.30880 | 8.34180 | | | 0.00 | 0 | 8,883 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.34540 | 8.37910 | | | 0.00 | 0 | 2,328 |
| Total AU\$ / R Future | | | | | | | | | | 0.00 | 0 | 33,627 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,062.00000 | 1,029,000 | 16.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 2.00000 | 3,000 | 16.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,012.00000 | 979,000 | 16.15 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 2.00000 | 3,000 | 16.15 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,112.00000 | 1,078,000 | 16.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 2.00000 | 2,000 | 16.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 913.00000 | 880,000 | 15.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 3.00000 | 4,000 | 15.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,361.00000 | 1,327,000 | 18.53 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 1.00000 | 1,000 | 18.53 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 573.00000 | 540,000 | 13.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 13.00000 | 14,000 | 13.06 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 864.00000 | 831,000 | 15.13 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 4.00000 | 5,000 | 15.13 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,311.00000 | 1,277,000 | 18.19 | 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 | 18.19 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 2,110.00000 | 2,077,000 | 19.62 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 0.00000 | 1,000 | 19.62 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 434.00000 | 403,000 | 12.32 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 24.00000 | 27,000 | 12.32 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 737.00000 | 706,000 | 12.76 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 45.00000 | 47,000 | 12.76 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 694.00000 | 664,000 | 12.74 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 52.00000 | 55,000 | 12.74 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 780.00000 | 749,000 | 12.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 38.00000 | 40,000 | 12.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 432.00000 | 408,000 | 13.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 289.00000 | 299,000 | 13.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 407.00000 | 384,000 | 13.47 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 314.00000 | 325,000 | 13.47 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 459.00000 | 434,000 | 13.34 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 266.00000 | 275,000 | 13.34 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 0.00 | 0 | 33,627 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 7.77210 | 7.84740 | | | | 0.00 | 0 | 10 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 7.85810 | 7.93430 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 330.00000 | 269,000 | 11.73 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 33.00000 | 47,000 | 11.73 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 290.00000 | 233,000 | 11.70 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 43.00000 | 61,000 | 11.70 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 371.00000 | 308,000 | 11.77 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 24.00000 | 36,000 | 11.77 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 152.00000 | 127,000 | 12.51 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 368.00000 | 419,000 | 12.51 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 139.00000 | 116,000 | 12.72 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 405.00000 | 458,000 | 12.72 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 166.00000 | 139,000 | 12.29 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 332.00000 | 381,000 | 12.29 | | 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 | | | 0.10340 | 0.12340 | | | | 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 | | | 0.17360 | 0.15030 | | | | 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 29/02/2012 Foreign Exchange Future | | | 0.04320 | 0.05870 | | | | 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 29/02/2012 Foreign Exchange Future | | | 0.11280 | 0.08200 | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | | 0.00 | 0 | 12,987 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| Total CF CANDO CAAV | | | | | | | 0.00 | 0 | 12,987 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.07650 | 0.09320 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAX Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAX | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 30/04/2012 Foreign Exchange Future | | | 0.07530 | 0.08720 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY | | | | | | | 0.00 | 0 | 12,500 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 8.49300 | 8.56440 | | | 84,930.00 | 10 | 25 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.62140 | 8.69210 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 84,930.00 | 10 | 25 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Call | | 169.00000 | 137,000 | 15.19 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 205.00000 | 244,000 | 15.19 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 150.00000 | 121,000 | 15.42 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 236.00000 | 278,000 | 15.42 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 190.00000 | 155,000 | 14.95 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 176.00000 | 212,000 | 14.95 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Call | | 209.00000 | 196,000 | 17.94 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Put | | 617.00000 | 675,000 | 17.94 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Call | | 198.00000 | 186,000 | 18.13 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Put | | 656.00000 | 715,000 | 18.13 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Call | | 222.00000 | 208,000 | 17.76 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Put | | 580.00000 | 637,000 | 17.76 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | 84 930.00 | 10 | 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 | | | 6.45390 | 6.47730 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.50500 | 6.52740 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Call | | 227.00000 | 208,000 | 11.01 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 33.00000 | 38,000 | 11.01 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 219.00000 | 200,000 | 10.99 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 35.00000 | 40,000 | 10.99 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 235.00000 | 215,000 | 11.04 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 31.00000 | 35,000 | 11.04 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 336.00000 | 319,000 | 12.76 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 109.00000 | 114,000 | 12.76 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 304.00000 | 288,000 | 12.73 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 127.00000 | 133,000 | 12.73 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 371.00000 | 353,000 | 12.79 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 94.00000 | 98,000 | 12.79 | | 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 | | | 1.22940 | 1.24320 | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.24490 | 1.25870 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 541.00000 | 438,000 | 15.29 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 109.00000 | 144,000 | 15.29 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 258.00000 | 199,000 | 16.35 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 326.00000 | 405,000 | 16.35 | | 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 | | 956.00000 | 829,000 | 15.21 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 24.00000 | 35,000 | 15.21 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 1,198.00000 | 1,081,000 | 15.63 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 111.00000 | 132,000 | 15.63 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 830.00000 | 736,000 | 15.97 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 243.00000 | 287,000 | 15.97 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 1,642.00000 | 1,514,000 | 16.55 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 55.00000 | 65,000 | 16.55 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 285 481 608.80 | 36,314 | 563,462 |
| Total Options | | | | | | | 0.00 | 0 | 328,308 |
| Grand Total: | | | | | | | 285,481,608.80 | 36,314 | 891,770 |