



Currency Derivatives Daily MTM Report

Daily summary for: 06/02/2012

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R On 19/03/2012 Foreign Exchange Future | | | 7.63640 | 7.64080 | | | 88,460,057.60 | 11,584 | 245,845 |
| \$ / R On 18/06/2012 Foreign Exchange Future | | | 7.78770 | 7.79180 | | | 25,582,594.50 | 3,285 | 62,435 |
| \$ / R On 17/09/2012 Foreign Exchange Future | | | 7.84130 | 7.84600 | | | 0.00 | 0 | 7,819 |
| \$ / R On 14/12/2012 Foreign Exchange Future | | | 7.94270 | 7.94690 | | | 0.00 | 0 | 5,000 |
| \$ / R On 18/03/2013 Foreign Exchange Future | | | 8.04070 | 8.04430 | | | 0.00 | 0 | 0 |
| \$ / R On 13/12/2013 Foreign Exchange Future | | | 8.27250 | 8.27610 | | | 0.00 | 0 | 659 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 8.84250 | 8.84540 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | 114,042,652.10 | 14,869 | 321,758 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.04 | Call | | 617.00000 | 612,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.04 | Put | | 12.00000 | 12,000 | 15.93 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.09 | Call | | 570.00000 | 565,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.09 | Put | | 15.00000 | 15,000 | 15.75 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 6.99 | Call | | 664.00000 | 659,000 | 16.10 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 6.99 | Put | | 9.00000 | 9,000 | 16.10 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 651.00000 | 646,000 | 16.05 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 10.00000 | 10,000 | 16.05 | 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 | | 512.00000 | 506,000 | 15.53 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 21.00000 | 20,000 | 15.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 424.00000 | 418,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 33.00000 | 32,000 | 15.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 845.00000 | 840,000 | 17.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 4.00000 | 4,000 | 17.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 468.00000 | 461,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 27.00000 | 25,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 894.00000 | 889,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 3.00000 | 3,000 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 218.00000 | 209,000 | 15.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 127.00000 | 123,000 | 15.80 | 1,131,600.00 | 9,200 | 9,200 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 80.00000 | 73,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 389.00000 | 387,000 | 18.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 311.00000 | 303,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 70.00000 | 67,000 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 36.00000 | 33,000 | 20.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 695.00000 | 697,000 | 20.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 944.00000 | 939,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 3.00000 | 3,000 | 17.98 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 33.00000 | 29,000 | 21.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 742.00000 | 743,000 | 21.15 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 796.00000 | 791,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 5.00000 | 5,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 71.00000 | 65,000 | 18.43 | 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 | | 430.00000 | 429,000 | 18.43 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 557.00000 | 552,000 | 15.70 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 16.00000 | 16,000 | 15.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 993.00000 | 988,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 2.00000 | 2,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 277.00000 | 269,000 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 86.00000 | 83,000 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 45.00000 | 40,000 | 19.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 604.00000 | 604,000 | 19.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 102.00000 | 95,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 311.00000 | 309,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 604.00000 | 598,000 | 15.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 13.00000 | 12,000 | 15.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,043.00000 | 1,038,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 2.00000 | 2,000 | 18.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 116.00000 | 108,000 | 17.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 275.00000 | 272,000 | 17.04 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 63.00000 | 57,000 | 18.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 472.00000 | 471,000 | 18.78 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 90.00000 | 84,000 | 17.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 349.00000 | 348,000 | 17.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 50.00000 | 45,000 | 19.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 559.00000 | 559,000 | 19.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 347.00000 | 339,000 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 56.00000 | 53,000 | 15.39 | 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 | | 385.00000 | 378,000 | 15.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 44.00000 | 42,000 | 15.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 747.00000 | 742,000 | 16.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 6.00000 | 6,000 | 16.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 148.00000 | 140,000 | 16.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 207.00000 | 204,000 | 16.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 56.00000 | 51,000 | 19.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 515.00000 | 515,000 | 19.17 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 246.00000 | 238,000 | 15.70 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 105.00000 | 102,000 | 15.70 | 0.00 | 0 | 3,020 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,242.00000 | 1,237,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 1.00000 | 1,000 | 20.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 1,491.00000 | 1,487,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 1,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 191.00000 | 183,000 | 15.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 150.00000 | 147,000 | 15.90 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 40.00000 | 36,000 | 20.36 | 0.00 | 0 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 649.00000 | 650,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,441.00000 | 1,437,000 | 21.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 1,000 | 21.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 699.00000 | 694,000 | 16.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 8.00000 | 8,000 | 16.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 131.00000 | 123,000 | 16.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 240.00000 | 237,000 | 16.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 30.00000 | 26,000 | 21.55 | 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 | | 789.00000 | 790,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,192.00000 | 1,187,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 1.00000 | 1,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 167.00000 | 159,000 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 176.00000 | 173,000 | 16.00 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,092.00000 | 1,088,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 1.00000 | 2,000 | 19.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,142.00000 | 1,138,000 | 19.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 1.00000 | 2,000 | 19.55 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,292.00000 | 1,287,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 1.00000 | 1,000 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 1,541.00000 | 1,537,000 | 22.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 1,000 | 22.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 27.00000 | 24,000 | 21.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 836.00000 | 838,000 | 21.91 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 24.00000 | 21,000 | 22.27 | 0.00 | 0 | 8,600 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 883.00000 | 885,000 | 22.27 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 14.00000 | 12,000 | 24.42 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 1,173.00000 | 1,176,000 | 24.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 1,369.00000 | 1,373,000 | 25.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 10.00000 | 9,000 | 25.86 | 0.00 | 0 | 4,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 20.00000 | 18,000 | 22.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 979.00000 | 982,000 | 22.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 18.00000 | 16,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 1,027.00000 | 1,030,000 | 23.34 | 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 | | 1,124.00000 | 1,127,000 | 24.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 15.00000 | 13,000 | 24.06 | 0.00 | 0 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 1,075.00000 | 1,078,000 | 23.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 16.00000 | 14,000 | 23.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 1,616.00000 | 1,620,000 | 27.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 7.00000 | 6,000 | 27.43 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 1,863.00000 | 1,867,000 | 28.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 4.00000 | 3,000 | 28.14 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Put | | 1,566.00000 | 1,570,000 | 27.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Call | | 7.00000 | 6,000 | 27.29 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 633.00000 | 626,000 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 91.00000 | 88,000 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 596.00000 | 589,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 104.00000 | 101,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 671.00000 | 665,000 | 15.40 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 79.00000 | 77,000 | 15.40 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 223.00000 | 216,000 | 18.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 531.00000 | 528,000 | 18.32 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 22.00000 | 21,000 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,064.00000 | 1,059,000 | 16.02 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 142.00000 | 137,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 850.00000 | 849,000 | 20.18 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 122.00000 | 117,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 980.00000 | 979,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 110.00000 | 106,000 | 21.34 | 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 | | 1,068.00000 | 1,068,000 | 21.34 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Call | | 835.00000 | 830,000 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Put | | 43.00000 | 42,000 | 15.35 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Call | | 465.00000 | 457,000 | 15.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Put | | 173.00000 | 169,000 | 15.83 | 0.00 | 0 | 14,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Call | | 251.00000 | 244,000 | 17.87 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Put | | 459.00000 | 456,000 | 17.87 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 199.00000 | 192,000 | 18.78 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 607.00000 | 604,000 | 18.78 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Call | | 341.00000 | 333,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Put | | 299.00000 | 295,000 | 16.77 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Put | | 1,158.00000 | 1,158,000 | 21.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Call | | 100.00000 | 96,000 | 21.80 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 363.00000 | 355,000 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 271.00000 | 267,000 | 16.58 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Put | | 1,527.00000 | 1,529,000 | 23.63 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Call | | 69.00000 | 67,000 | 23.63 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 779.00000 | 771,000 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 133.00000 | 130,000 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 744.00000 | 736,000 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 148.00000 | 145,000 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 815.00000 | 807,000 | 15.43 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 119.00000 | 116,000 | 15.43 | 1,067,200.00 | 9,200 | 9,200 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 164.00000 | 161,000 | 15.63 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 710.00000 | 702,000 | 15.63 | 0.00 | 0 | 37,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,413.00000 | 1,413,000 | 21.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 159.00000 | 154,000 | 21.90 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 412.00000 | 402,000 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 466.00000 | 461,000 | 17.53 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 230.00000 | 223,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 984.00000 | 982,000 | 20.13 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,503.00000 | 1,503,000 | 22.25 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 149.00000 | 144,000 | 22.25 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 1,152.00000 | 1,150,000 | 20.84 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 198.00000 | 191,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 630.00000 | 620,000 | 16.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 383.00000 | 377,000 | 16.97 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 608.00000 | 598,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 411.00000 | 405,000 | 17.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 652.00000 | 643,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 355.00000 | 350,000 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 564.00000 | 559,000 | 18.04 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 511.00000 | 502,000 | 18.04 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,406.00000 | 1,404,000 | 21.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 253.00000 | 247,000 | 21.48 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 657.00000 | 648,000 | 17.92 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 563.00000 | 557,000 | 17.92 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 638.00000 | 630,000 | 18.09 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 594.00000 | 589,000 | 18.09 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 676.00000 | 667,000 | 17.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 532.00000 | 526,000 | 17.75 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,407.00000 | 1,405,000 | 21.17 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 351.00000 | 346,000 | 21.17 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 603.00000 | 594,000 | 18.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 659.00000 | 653,000 | 18.39 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 622.00000 | 616,000 | 19.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,324.00000 | 1,321,000 | 19.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 610.00000 | 604,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,362.00000 | 1,359,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 634.00000 | 628,000 | 19.75 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,286.00000 | 1,283,000 | 19.75 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,262.00000 | 1,257,000 | 18.53 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 917.00000 | 915,000 | 18.53 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,242.00000 | 1,237,000 | 18.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 947.00000 | 945,000 | 18.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,283.00000 | 1,277,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 888.00000 | 885,000 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 610.00000 | 603,000 | 17.11 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,455.00000 | 1,445,000 | 17.11 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 2,198,800.00 | 18,400 | 282,792 |
| Total \$ / R | | | | | | | | | | 116,241,452.10 | 33,269 | 604,550 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Future | | | 7.63640 | 7.64080 | | | 0.00 | 0 | 404 |
| \$ / R MAX | On | 18/06/2012 | Foreign Exchange Future | | | 7.78770 | 7.79180 | | | 0.00 | 0 | 518 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 922 |

| 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 | 7.55 | Call | | 21,756.00000 | 20,915,000 | 15.80 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 12,676.00000 | 12,275,000 | 15.80 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 19,125.00000 | 18,274,000 | 15.90 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 15,045.00000 | 14,634,000 | 15.90 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 24,628.00000 | 23,805,000 | 15.70 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 10,548.00000 | 10,165,000 | 15.70 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 60,396.00000 | 60,404,000 | 19.97 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 4,476.00000 | 4,044,000 | 19.97 | | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 16,759.00000 | 16,168,000 | 19.48 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 72,579.00000 | 72,398,000 | 19.48 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 15,860.00000 | 15,292,000 | 19.72 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 76,680.00000 | 76,522,000 | 19.72 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 17,722.00000 | 17,106,000 | 19.25 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 68,542.00000 | 68,336,000 | 19.25 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 1,002 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 12.04140 | 12.06220 | | | | 4,539,607.80 | 377 | 10,603 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 12.26980 | 12.29000 | | | | 613,490.00 | 50 | 2,935 |
| £ / R | On 17/09/2012 | Foreign Exchange Future | | | 12.34310 | 12.36390 | | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | 5,153,097.80 | 427 | 13,538 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 640.00000 | 622,000 | 12.79 | | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 28.00000 | 31,000 | 12.79 | | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 597.00000 | 580,000 | 12.87 | | 0.00 | 0 | 0 |
| £ / R | On 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 35.00000 | 39,000 | 12.87 | | 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 | 11.40 | Call | | 687.00000 | 669,000 | 13.16 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 25.00000 | 28,000 | 13.16 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 556.00000 | 539,000 | 12.96 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 44.00000 | 48,000 | 12.96 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 312.00000 | 297,000 | 13.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 150.00000 | 156,000 | 13.53 | 936,000.00 | 6,000 | 6,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1,074.00000 | 1,054,000 | 16.12 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 12.00000 | 13,000 | 16.12 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 373.00000 | 357,000 | 13.36 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 111.00000 | 116,000 | 13.36 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 147.00000 | 134,000 | 14.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 385.00000 | 393,000 | 14.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 735.00000 | 716,000 | 13.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 23.00000 | 25,000 | 13.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 1,172.00000 | 1,152,000 | 16.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 10.00000 | 11,000 | 16.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 441.00000 | 425,000 | 13.20 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 79.00000 | 84,000 | 13.20 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 976.00000 | 957,000 | 15.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 14.00000 | 16,000 | 15.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 259.00000 | 244,000 | 13.69 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 197.00000 | 203,000 | 13.69 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 285.00000 | 270,000 | 13.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 173.00000 | 179,000 | 13.61 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 91.00000 | 81,000 | 15.63 | 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 | 12.55 | Put | | 579.00000 | 590,000 | 15.63 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 837.00000 | 851,000 | 16.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 49.00000 | 42,000 | 16.49 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 1,500.00000 | 1,519,000 | 18.82 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 12.00000 | 10,000 | 18.82 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 659.00000 | 643,000 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 219.00000 | 223,000 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 630.00000 | 614,000 | 13.81 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 240.00000 | 244,000 | 13.81 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 690.00000 | 673,000 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 200.00000 | 203,000 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 310.00000 | 295,000 | 17.81 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,396.00000 | 1,402,000 | 17.81 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 301.00000 | 287,000 | 17.92 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,437.00000 | 1,444,000 | 17.92 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 319.00000 | 304,000 | 17.70 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,355.00000 | 1,361,000 | 17.70 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Call | | 0.00000 | 1,151,000 | 13.69 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Put | | 0.00000 | 158,000 | 13.69 | 948,000.00 | 6,000 | 6,000 |
| Total £ / R Option | | | | | | | | | | 1,884,000.00 | 12,000 | 37,536 |
| Total £ / R | | | | | | | | | | 7,037,097.80 | 12,427 | 51,074 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.09970 | 0.09980 | | | 5,982.00 | 60 | 3,828 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10180 | 0.10190 | | | 0.00 | 0 | 25 |
| Total ¥ / R Future | | | | | | | | | | 5,982.00 | 60 | 3,853 |

| 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 | 0.09 | Call | | 989.00000 | 981,000 | 17.80 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 9.00000 | 11,000 | 17.80 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 216.00000 | 220,000 | 17.37 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 236.00000 | 250,000 | 17.37 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 1,980.00000 | 1,971,000 | 23.72 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 1,000 | 23.72 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 250.00000 | 239,000 | 19.33 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 860.00000 | 859,000 | 19.33 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 103.00000 | 97,000 | 21.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,713.00000 | 1,717,000 | 21.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 639.00000 | 625,000 | 16.93 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 249.00000 | 245,000 | 16.93 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 5,982.00 | 60 | 3,853 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 9.97760 | 10.00840 | | | 888,006.40 | 89 | 21,452 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.17980 | 10.20990 | | | 1,628,768.00 | 160 | 26,011 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.25630 | 10.28610 | | | 2,564,075.00 | 250 | 350 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.65730 | 10.68420 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | 5,080,849.40 | 499 | 48,313 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 139.00000 | 123,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 231.00000 | 245,000 | 13.09 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 123.00000 | 108,000 | 13.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 265.00000 | 280,000 | 13.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 158.00000 | 140,000 | 12.86 | 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 | 10.05 | Put | | 200.00000 | 212,000 | 12.86 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 964.00000 | 933,000 | 15.17 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 6.00000 | 5,000 | 15.17 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 95.00000 | 83,000 | 13.77 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 337.00000 | 355,000 | 13.77 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 298.00000 | 274,000 | 12.76 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 90.00000 | 96,000 | 12.76 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,013.00000 | 982,000 | 15.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 5.00000 | 4,000 | 15.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 234.00000 | 212,000 | 12.70 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 126.00000 | 134,000 | 12.70 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 40.00000 | 33,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 632.00000 | 655,000 | 15.47 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 29.00000 | 24,000 | 16.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 771.00000 | 796,000 | 16.31 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 84.00000 | 72,000 | 13.99 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 376.00000 | 394,000 | 13.99 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 13.00000 | 10,000 | 17.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 1,105.00000 | 1,132,000 | 17.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 4.00000 | 3,000 | 18.96 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,496.00000 | 1,525,000 | 18.96 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 21.00000 | 17,000 | 17.16 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 913.00000 | 939,000 | 17.16 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 2.00000 | 2,000 | 19.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,744.00000 | 1,774,000 | 19.58 | 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 | 10.95 | Call | | 19.00000 | 15,000 | 17.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 961.00000 | 987,000 | 17.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 492.00000 | 463,000 | 12.91 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 34.00000 | 35,000 | 12.91 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 7.00000 | 6,000 | 18.47 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 1,299.00000 | 1,328,000 | 18.47 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 26.00000 | 21,000 | 16.60 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 818.00000 | 843,000 | 16.60 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 1,009.00000 | 1,036,000 | 17.73 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 17.00000 | 14,000 | 17.73 | 0.00 | 0 | 6,800 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,595.00000 | 1,624,000 | 19.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 3.00000 | 2,000 | 19.21 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Call | | 178.00000 | 160,000 | 12.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Put | | 170.00000 | 182,000 | 12.63 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.95 | Call | | 0.00000 | 185,000 | 12.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.95 | Put | | 0.00000 | 157,000 | 12.67 | 1,601,400.00 | 10,200 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 276.00000 | 261,000 | 14.57 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 466.00000 | 481,000 | 14.57 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 260.00000 | 246,000 | 14.72 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 500.00000 | 516,000 | 14.72 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 292.00000 | 278,000 | 14.41 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 432.00000 | 448,000 | 14.41 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 306.00000 | 292,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 745.00000 | 761,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 290.00000 | 276,000 | 15.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 779.00000 | 795,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 324.00000 | 309,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 713.00000 | 728,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Call | | 0.00000 | 926,000 | 13.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Put | | 0.00000 | 120,000 | 13.00 | 1,224,000.00 | 10,200 | 10,200 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 610.00000 | 607,000 | 16.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,419.00000 | 1,443,000 | 16.13 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 598.00000 | 595,000 | 16.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,457.00000 | 1,481,000 | 16.20 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 623.00000 | 619,000 | 16.06 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,382.00000 | 1,405,000 | 16.06 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 2,825,400.00 | 20,400 | 61,200 |
| Total € / R | | | | | | | | | | 7,906,249.40 | 20,899 | 109,513 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.15010 | 8.16590 | | | 1,222,515.00 | 150 | 18,381 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.23290 | 8.24940 | | | 0.00 | 0 | 8,758 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.21600 | 8.23310 | | | 0.00 | 0 | 2,328 |
| Total AU\$ / R Future | | | | | | | | | | 1,222,515.00 | 150 | 29,467 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 918.00000 | 902,000 | 15.84 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 2.00000 | 2,000 | 15.84 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 869.00000 | 853,000 | 15.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 3.00000 | 3,000 | 15.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 968.00000 | 952,000 | 16.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 2.00000 | 2,000 | 16.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 770.00000 | 754,000 | 14.82 | 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 | 7.40 | Put | | 4.00000 | 4,000 | 14.82 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Call | | 1,217.00000 | 1,201,000 | 17.85 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Put | | 1.00000 | 1,000 | 17.85 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Call | | 435.00000 | 419,000 | 12.36 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Put | | 19.00000 | 19,000 | 12.36 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Call | | 721.00000 | 705,000 | 14.47 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Put | | 5.00000 | 5,000 | 14.47 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 1,167.00000 | 1,151,000 | 17.52 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 1.00000 | 1,000 | 17.52 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 1,966.00000 | 1,950,000 | 20.03 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 20.03 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 310.00000 | 293,000 | 12.20 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 44.00000 | 43,000 | 12.20 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 653.00000 | 637,000 | 12.62 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 54.00000 | 54,000 | 12.62 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 612.00000 | 596,000 | 12.58 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 63.00000 | 63,000 | 12.58 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 696.00000 | 679,000 | 12.65 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 47.00000 | 46,000 | 12.65 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 350.00000 | 336,000 | 13.48 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 353.00000 | 356,000 | 13.48 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 329.00000 | 316,000 | 13.59 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 382.00000 | 386,000 | 13.59 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 372.00000 | 358,000 | 13.39 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 325.00000 | 328,000 | 13.39 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|---------------------|------------------|---------------|
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 1,222,515.00 | 150 | 29,467 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 7.65240 | 7.65080 | | | | 0.00 | 0 | 10 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 7.78710 | 7.78510 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 188.00000 | 180,000 | 11.87 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 87.00000 | 78,000 | 11.87 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 158.00000 | 150,000 | 11.82 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 107.00000 | 98,000 | 11.82 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 220.00000 | 213,000 | 11.91 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 69.00000 | 61,000 | 11.91 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 114.00000 | 112,000 | 13.19 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 479.00000 | 475,000 | 13.19 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 104.00000 | 102,000 | 13.41 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 519.00000 | 515,000 | 13.41 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 125.00000 | 122,000 | 12.98 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 440.00000 | 435,000 | 12.98 | | 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 | | | 0.07540 | 0.08180 | | | | 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 | | | 0.21180 | 0.21180 | | | | 0.00 | 0 | 100,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| 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 | | | 0.02210 | 0.02810 | | | | 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 | | | 0.16780 | 0.17320 | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV | | | | | | | | 0.00 | 0 | 12,987 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.05340 | 0.05680 | | | | 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 | | | 0.05670 | 0.05790 | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY Future | | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY | | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.06780 | 0.06780 | | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ Future | | | | | | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ | | | | | | | | 0.00 | 0 | 5,670 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 8.27500 | 8.30560 | | | | 0.00 | 0 | 25 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.45440 | 8.48510 | | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 25 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Call | | 75.00000 | 69,000 | 16.52 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 369.00000 | 394,000 | 16.52 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 65.00000 | 60,000 | 16.76 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 409.00000 | 435,000 | 16.76 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 86.00000 | 79,000 | 16.27 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 330.00000 | 354,000 | 16.27 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Call | | 154.00000 | 158,000 | 18.98 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Put | | 769.00000 | 804,000 | 18.98 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Call | | 145.00000 | 149,000 | 19.16 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Put | | 810.00000 | 845,000 | 19.16 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Call | | 163.00000 | 167,000 | 18.80 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Put | | 728.00000 | 763,000 | 18.80 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 25 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Future | | | 6.35400 | 6.36800 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.44670 | 6.46030 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Call | | 145.00000 | 134,000 | 11.09 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 61.00000 | 64,000 | 11.09 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 139.00000 | 128,000 | 11.06 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 65.00000 | 68,000 | 11.06 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 152.00000 | 140,000 | 11.12 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 58.00000 | 60,000 | 11.12 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 288.00000 | 277,000 | 12.72 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 128.00000 | 130,000 | 12.72 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 258.00000 | 248,000 | 12.72 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 148.00000 | 151,000 | 12.72 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 320.00000 | 308,000 | 12.73 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 110.00000 | 111,000 | 12.73 | | 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 | | | 1.20820 | 1.21070 | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.23080 | 1.23380 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 324.00000 | 300,000 | 15.78 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 217.00000 | 218,000 | 15.78 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 140.00000 | 124,000 | 17.21 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 533.00000 | 542,000 | 17.21 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 667.00000 | 641,000 | 15.56 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 60.00000 | 59,000 | 15.56 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 998.00000 | 967,000 | 15.80 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 160.00000 | 159,000 | 15.80 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 675.00000 | 645,000 | 16.26 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 337.00000 | 337,000 | 16.26 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 1,403.00000 | 1,384,000 | 16.54 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 65.00000 | 76,000 | 16.54 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total Futures | | | | | | | 125,505,096.30 | 16,005 | 574,043 |
| Total Options | | | | | | | 6,908,200.00 | 50,800 | 381,608 |
| Grand Total: | | | | | | | 132,413,296.30 | 66,805 | 955,651 |