

Currency Derivatives Daily MTM Report

Daily summary for: 02/03/2012

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/03/2012 | | | 7.54450 | 7.49230 | | | 111,809,490.00 | 14,820 | 186,606 |
| \$ / R | On | 18/06/2012 | | | 7.64470 | 7.58300 | | | 68,404,775.60 | 8,948 | 93,901 |
| \$ / R | On | 17/09/2012 | | | 7.74680 | 7.69300 | | | 774,680.00 | 100 | 7,183 |
| \$ / R | On | 14/12/2012 | | | 7.84780 | 7.79340 | | | 0.00 | 0 | 9,800 |
| \$ / R | On | 18/03/2013 | | | 7.95380 | 7.89750 | | | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | | | 8.12950 | 8.07420 | | | 0.00 | 0 | 659 |
| \$ / R | On | 12/12/2014 | | | 8.78160 | 8.72830 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 180,988,945.60 | 23,868 | 298,149 |
| \$ / R | On | 19/03/2012 | 7.04 | Call | | 461.00000 | 511,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.04 | Put | | 5.00000 | 3,000 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Call | | 412.00000 | 462,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Put | | 6.00000 | 4,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Call | | 510.00000 | 561,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Put | | 4.00000 | 3,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Call | | 496.00000 | 547,000 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Put | | 4.00000 | 3,000 | 17.22 | 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 | | 351.00000 | 400,000 | 15.35 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 9.00000 | 6,000 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 263.00000 | 308,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 21.00000 | 14,000 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 693.00000 | 745,000 | 19.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 1.00000 | 1,000 | 19.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 306.00000 | 353,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 14.00000 | 9,000 | 15.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 743.00000 | 795,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 1.00000 | 1,000 | 20.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 76.00000 | 94,000 | 14.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 134.00000 | 100,000 | 14.82 | 0.00 | 0 | 9,200 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 12.00000 | 15,000 | 18.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 470.00000 | 421,000 | 18.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 151.00000 | 186,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 59.00000 | 42,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 3.00000 | 4,000 | 22.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 811.00000 | 760,000 | 22.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 793.00000 | 845,000 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 1.00000 | 1,000 | 20.64 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 2.00000 | 3,000 | 22.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 860.00000 | 809,000 | 22.93 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 644.00000 | 695,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 2.00000 | 1,000 | 19.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 10.00000 | 12,000 | 19.41 | 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 | | 518.00000 | 468,000 | 19.41 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 399.00000 | 448,000 | 15.97 | 0.00 | 0 | 6,500 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 7.00000 | 4,000 | 15.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 843.00000 | 895,000 | 21.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 1.00000 | 1,000 | 21.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 121.00000 | 151,000 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 79.00000 | 57,000 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 5.00000 | 5,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 713.00000 | 661,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 19.00000 | 23,000 | 17.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 377.00000 | 329,000 | 17.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 447.00000 | 497,000 | 16.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 5.00000 | 3,000 | 16.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 893.00000 | 945,000 | 21.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 1,000 | 21.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 24.00000 | 29,000 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 332.00000 | 285,000 | 17.35 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 8.00000 | 10,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 566.00000 | 516,000 | 19.95 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 15.00000 | 19,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 423.00000 | 375,000 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 6.00000 | 6,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 664.00000 | 612,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 185.00000 | 224,000 | 15.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 43.00000 | 30,000 | 15.09 | 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 | | 222.00000 | 264,000 | 15.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 30.00000 | 20,000 | 15.15 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 594.00000 | 646,000 | 18.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 2.00000 | 2,000 | 18.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 38.00000 | 47,000 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 246.00000 | 203,000 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 7.00000 | 8,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 615.00000 | 564,000 | 20.49 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 95.00000 | 120,000 | 14.89 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 103.00000 | 76,000 | 14.89 | 0.00 | 0 | 2,520 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,092.00000 | 1,145,000 | 23.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 1,000 | 23.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 1,342.00000 | 1,395,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 1,000 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 60.00000 | 75,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 168.00000 | 131,000 | 15.33 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 4.00000 | 4,000 | 22.11 | 0.00 | 0 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 762.00000 | 710,000 | 22.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,292.00000 | 1,345,000 | 25.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 1,000 | 25.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 545.00000 | 596,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 3.00000 | 2,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 30.00000 | 37,000 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 288.00000 | 243,000 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 2.00000 | 2,000 | 23.21 | 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 | | 910.00000 | 858,000 | 23.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,042.00000 | 1,095,000 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 1,000 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 48.00000 | 59,000 | 15.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 206.00000 | 165,000 | 15.84 | 0.00 | 0 | 166 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 943.00000 | 995,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 1.00000 | 1,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 992.00000 | 1,045,000 | 22.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 1,000 | 22.51 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,142.00000 | 1,195,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 1,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 1,392.00000 | 1,445,000 | 26.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 1,000 | 26.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 1.00000 | 2,000 | 23.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 959.00000 | 908,000 | 23.50 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 1.00000 | 1,000 | 23.78 | 0.00 | 0 | 6,750 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 1,009.00000 | 957,000 | 23.78 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 0.00000 | 0,000 | 25.49 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 1,308.00000 | 1,256,000 | 25.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 1,508.00000 | 1,456,000 | 26.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 0.00000 | 0,000 | 26.63 | 0.00 | 0 | 4,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 1.00000 | 1,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 1,109.00000 | 1,057,000 | 24.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 1.00000 | 1,000 | 24.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 1,159.00000 | 1,107,000 | 24.64 | 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 | | 1,258.00000 | 1,206,000 | 25.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 0.00000 | 0,000 | 25.21 | 0.00 | 0 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 1,208.00000 | 1,157,000 | 24.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 0.00000 | 1,000 | 24.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 1,758.00000 | 1,706,000 | 29.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 0.00000 | 0,000 | 29.08 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 2,008.00000 | 1,956,000 | 31.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 0.00000 | 0,000 | 31.79 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Put | | 1,708.00000 | 1,656,000 | 28.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Call | | 0.00000 | 0,000 | 28.54 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 442.00000 | 487,000 | 14.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 109.00000 | 92,000 | 14.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 410.00000 | 453,000 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 127.00000 | 108,000 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 476.00000 | 525,000 | 14.86 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 93.00000 | 80,000 | 14.86 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 121.00000 | 133,000 | 18.11 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 638.00000 | 588,000 | 18.11 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 24.00000 | 20,000 | 15.78 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 857.00000 | 915,000 | 15.78 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 72.00000 | 78,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 989.00000 | 933,000 | 20.13 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 60.00000 | 65,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 1,127.00000 | 1,070,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 54.00000 | 58,000 | 21.38 | 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 | | 1,221.00000 | 1,163,000 | 21.38 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Call | | 634.00000 | 687,000 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Put | | 51.00000 | 42,000 | 15.02 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Call | | 300.00000 | 334,000 | 15.55 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Put | | 217.00000 | 189,000 | 15.55 | 0.00 | 0 | 14,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Call | | 139.00000 | 154,000 | 17.62 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Put | | 556.00000 | 509,000 | 17.62 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 105.00000 | 116,000 | 18.61 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 722.00000 | 671,000 | 18.61 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Call | | 202.00000 | 225,000 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Put | | 369.00000 | 330,000 | 16.45 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Put | | 1,316.00000 | 1,257,000 | 21.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Call | | 49.00000 | 52,000 | 21.88 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 218.00000 | 243,000 | 16.22 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 335.00000 | 298,000 | 16.22 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Put | | 1,700.00000 | 1,639,000 | 23.85 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Call | | 33.00000 | 34,000 | 23.85 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 638.00000 | 678,000 | 15.29 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 145.00000 | 131,000 | 15.29 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 604.00000 | 643,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 161.00000 | 146,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 673.00000 | 714,000 | 15.26 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 130.00000 | 117,000 | 15.26 | 0.00 | 0 | 9,200 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 178.00000 | 162,000 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 571.00000 | 609,000 | 15.36 | 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 | | 1,517.00000 | 1,468,000 | 21.94 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 110.00000 | 115,000 | 21.94 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 308.00000 | 328,000 | 17.37 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 515.00000 | 481,000 | 17.37 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 163.00000 | 171,000 | 20.08 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 1,070.00000 | 1,024,000 | 20.08 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,610.00000 | 1,559,000 | 22.32 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 103.00000 | 106,000 | 22.32 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 1,245.00000 | 1,198,000 | 20.83 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 138.00000 | 145,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.70 | Call | | 377.00000 | 402,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.70 | Put | | 384.00000 | 355,000 | 16.63 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.40 | Put | | 900.00000 | 857,000 | 19.31 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.40 | Call | | 193.00000 | 204,000 | 19.31 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.10 | Call | | 254.00000 | 270,000 | 18.14 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.10 | Put | | 661.00000 | 623,000 | 18.14 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 522.00000 | 549,000 | 17.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 429.00000 | 401,000 | 17.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 502.00000 | 528,000 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 459.00000 | 430,000 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 542.00000 | 570,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 399.00000 | 372,000 | 16.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 621.00000 | 588,000 | 18.15 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 414.00000 | 436,000 | 18.15 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,502.00000 | 1,455,000 | 21.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 195.00000 | 203,000 | 21.59 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 544.00000 | 570,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 597.00000 | 566,000 | 17.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 527.00000 | 552,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 630.00000 | 598,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 562.00000 | 589,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 565.00000 | 535,000 | 17.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,484.00000 | 1,437,000 | 20.93 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 281.00000 | 291,000 | 20.93 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 494.00000 | 518,000 | 18.00 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 697.00000 | 664,000 | 18.00 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 547.00000 | 563,000 | 20.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,451.00000 | 1,411,000 | 20.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 537.00000 | 552,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,491.00000 | 1,450,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 558.00000 | 575,000 | 20.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,412.00000 | 1,373,000 | 20.31 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,227.00000 | 1,255,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 999.00000 | 973,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,209.00000 | 1,235,000 | 19.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,031.00000 | 1,003,000 | 19.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,246.00000 | 1,275,000 | 19.30 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 968.00000 | 943,000 | 19.30 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 690.00000 | 666,000 | 18.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,418.00000 | 1,448,000 | 18.17 | 0.00 | 0 | 200 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total \$ / R Option | | | | | | | | | 0.00 | 0 | 283,608 |
| Total \$ / R | | | | | | | | | 180,988,945.60 | 23,868 | 581,757 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 7.54450 | 7.49230 | | | 0.00 | 0 | 162 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Future | | | 7.64470 | 7.58300 | | | 0.00 | 0 | 967 |
| Total \$ / R MAXI Future | | | | | | | | | 0.00 | 0 | 1,129 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 7,570.00000 | 9,360,000 | 14.82 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 13,340.00000 | 9,910,000 | 14.82 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 6,032.00000 | 7,464,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 16,802.00000 | 13,014,000 | 15.33 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 9,460.00000 | 12,031,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 10,230.00000 | 7,581,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 71,238.00000 | 66,086,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 468.00000 | 536,000 | 21.57 | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 8,675.00000 | 9,460,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 85,375.00000 | 79,990,000 | 19.37 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 8,145.00000 | 8,860,000 | 19.62 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 89,845.00000 | 84,390,000 | 19.62 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 9,249.00000 | 10,113,000 | 19.12 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 80,949.00000 | 75,643,000 | 19.12 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 0.00 | 0 | 1,209 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 11.95400 | 11.93800 | | | 5,941,138.00 | 497 | 16,556 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 12.10500 | 12.07420 | | | 16,341,750.00 | 1,350 | 4,388 |
| £ / R | On 17/09/2012 | Foreign Exchange Future | | | 12.25920 | 12.23980 | | | 0.00 | 0 | 1,499 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total £ / R Future | | | | | | | | | | 22,282,888.00 | 1,847 | 22,443 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 510.00000 | 522,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 22.00000 | 18,000 | 15.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 465.00000 | 477,000 | 15.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 27.00000 | 23,000 | 15.26 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 556.00000 | 569,000 | 15.72 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 18.00000 | 15,000 | 15.72 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 421.00000 | 432,000 | 15.03 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 33.00000 | 28,000 | 15.03 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 160.00000 | 166,000 | 13.40 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 122.00000 | 112,000 | 13.40 | 0.00 | 0 | 6,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 943.00000 | 958,000 | 19.23 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 5.00000 | 4,000 | 19.23 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 224.00000 | 232,000 | 13.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 86.00000 | 78,000 | 13.86 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 40.00000 | 43,000 | 15.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 402.00000 | 389,000 | 15.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 602.00000 | 616,000 | 15.96 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 14.00000 | 12,000 | 15.96 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 1,042.00000 | 1,057,000 | 20.16 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 4.00000 | 3,000 | 20.16 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 297.00000 | 307,000 | 14.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 59.00000 | 53,000 | 14.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 845.00000 | 859,000 | 18.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 7.00000 | 5,000 | 18.29 | 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 | 12.00 | Call | | 112.00000 | 117,000 | 13.47 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 174.00000 | 163,000 | 13.47 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 132.00000 | 137,000 | 13.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 144.00000 | 133,000 | 13.17 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 16.00000 | 19,000 | 16.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 628.00000 | 615,000 | 16.83 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 920.00000 | 904,000 | 19.20 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 8.00000 | 8,000 | 19.20 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 1,614.00000 | 1,598,000 | 24.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 2.00000 | 2,000 | 24.29 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 467.00000 | 487,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 243.00000 | 232,000 | 13.25 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 440.00000 | 459,000 | 13.34 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 266.00000 | 254,000 | 13.34 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 494.00000 | 516,000 | 13.17 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 220.00000 | 211,000 | 13.17 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 233.00000 | 229,000 | 17.47 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,443.00000 | 1,420,000 | 17.47 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 226.00000 | 222,000 | 17.58 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,486.00000 | 1,463,000 | 17.58 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 240.00000 | 237,000 | 17.36 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,400.00000 | 1,378,000 | 17.36 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Call | | 1,030.00000 | 1,053,000 | 13.33 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Put | | 140.00000 | 144,000 | 13.33 | 0.00 | 0 | 6,000 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 37,536 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total £ / R | | | | | | | | | | 22,282,888.00 | 1,847 | 59,979 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.09240 | 0.09220 | | | 0.00 | 0 | 3,840 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.09380 | 0.09340 | | | 0.00 | 0 | 25 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 3,865 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 272.00000 | 283,000 | 16.45 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 52.00000 | 43,000 | 16.45 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 6.00000 | 6,000 | 20.12 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 786.00000 | 766,000 | 20.12 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 1,221.00000 | 1,240,000 | 24.69 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 1.00000 | 0,000 | 24.69 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 62.00000 | 64,000 | 21.34 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 1,522.00000 | 1,484,000 | 21.34 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 21.00000 | 21,000 | 23.82 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 2,481.00000 | 2,441,000 | 23.82 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 202.00000 | 213,000 | 18.63 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 662.00000 | 633,000 | 18.63 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 3,865 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 9.95600 | 9.97070 | | | 11,150,720.00 | 1,120 | 22,489 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.09500 | 10.09720 | | | 29,275,500.00 | 2,900 | 29,520 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.23760 | 10.25040 | | | 0.00 | 0 | 1,250 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.64090 | 10.65120 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | 40,426,220.00 | 4,020 | 53,759 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 55.00000 | 48,000 | 12.10 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 184.00000 | 192,000 | 12.10 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 42.00000 | 37,000 | 12.33 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 221.00000 | 231,000 | 12.33 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 71.00000 | 62,000 | 11.88 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 150.00000 | 156,000 | 11.88 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 922.00000 | 907,000 | 17.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 1.00000 | 1,000 | 17.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 24.00000 | 21,000 | 12.78 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 303.00000 | 315,000 | 12.78 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 214.00000 | 200,000 | 12.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 43.00000 | 44,000 | 12.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 972.00000 | 957,000 | 18.33 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 1.00000 | 1,000 | 18.33 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 143.00000 | 130,000 | 11.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 72.00000 | 74,000 | 11.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 4.00000 | 3,000 | 14.98 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 633.00000 | 647,000 | 14.98 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 2.00000 | 2,000 | 16.29 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 781.00000 | 796,000 | 16.29 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 18.00000 | 16,000 | 13.00 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 347.00000 | 360,000 | 13.00 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 1.00000 | 1,000 | 19.01 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 1,130.00000 | 1,145,000 | 19.01 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 0.00000 | 0,000 | 21.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,529.00000 | 1,544,000 | 21.63 | 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 | 10.90 | Call | | 1.00000 | 1,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 930.00000 | 945,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 0.00000 | 0,000 | 23.27 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,779.00000 | 1,794,000 | 23.27 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 1.00000 | 1,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 980.00000 | 995,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 431.00000 | 415,000 | 13.36 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 10.00000 | 9,000 | 13.36 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 0.00000 | 0,000 | 20.32 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 1,329.00000 | 1,344,000 | 20.32 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 2.00000 | 2,000 | 16.73 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 831.00000 | 846,000 | 16.73 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 1,030.00000 | 1,045,000 | 18.36 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1.00000 | 1,000 | 18.36 | 0.00 | 0 | 6,800 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,629.00000 | 1,644,000 | 22.29 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 0.00000 | 0,000 | 22.29 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Call | | 90.00000 | 80,000 | 11.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Put | | 119.00000 | 124,000 | 11.65 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.95 | Call | | 113.00000 | 101,000 | 11.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.95 | Put | | 92.00000 | 95,000 | 11.43 | 0.00 | 0 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 179.00000 | 179,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 482.00000 | 484,000 | 13.82 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 166.00000 | 166,000 | 13.97 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 519.00000 | 521,000 | 13.97 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 193.00000 | 193,000 | 13.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 446.00000 | 448,000 | 13.67 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.30 | Put | | 412.00000 | 413,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.30 | Call | | 209.00000 | 208,000 | 13.52 | 0.00 | 0 | 1,000 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 9.80 | Call | | 448.00000 | 446,000 | 12.66 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 9.80 | Put | | 151.00000 | 151,000 | 12.66 | 0.00 | 0 | 1,000 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 9.60 | Call | | 587.00000 | 584,000 | 12.48 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 9.60 | Put | | 90.00000 | 89,000 | 12.48 | 0.00 | 0 | 1,000 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 265.00000 | 259,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 740.00000 | 747,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 249.00000 | 244,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 774.00000 | 782,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 281.00000 | 275,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 706.00000 | 713,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Call | | 905.00000 | 894,000 | 13.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Put | | 105.00000 | 106,000 | 13.00 | 0.00 | 0 | 10,200 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 558.00000 | 543,000 | 15.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,400.00000 | 1,395,000 | 15.41 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 546.00000 | 532,000 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,438.00000 | 1,434,000 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 570.00000 | 555,000 | 15.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,362.00000 | 1,357,000 | 15.33 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 64,200 |
| Total € / R | | | | | | | | | | 40,426,220.00 | 4,020 | 117,959 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.09880 | 8.06590 | | | 0.00 | 0 | 16,184 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.12080 | 8.07850 | | | 0.00 | 0 | 8,315 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| AU\$ / R On 17/09/2012 Foreign Exchange Future | | | 8.14590 | 8.11440 | | | | 0.00 | 0 | 2,728 |
| Total AU\$ / R Future | | | | | | | | 0.00 | 0 | 27,227 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25 | Call | | 817.00000 | 849,000 | 18.78 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25 | Put | | 1.00000 | 0,000 | 18.78 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30 | Call | | 767.00000 | 799,000 | 18.78 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30 | Put | | 1.00000 | 0,000 | 18.78 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20 | Call | | 866.00000 | 899,000 | 18.78 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20 | Put | | 0.00000 | 0,000 | 18.78 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.40 | Call | | 667.00000 | 700,000 | 17.52 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.40 | Put | | 1.00000 | 1,000 | 17.52 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Call | | 1,116.00000 | 1,149,000 | 18.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Put | | 0.00000 | 0,000 | 18.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Call | | 326.00000 | 355,000 | 13.42 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Put | | 10.00000 | 6,000 | 13.42 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Call | | 618.00000 | 650,000 | 16.89 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Put | | 2.00000 | 1,000 | 16.89 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 1,066.00000 | 1,099,000 | 18.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 0.00000 | 0,000 | 18.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 1,866.00000 | 1,899,000 | 18.60 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 18.60 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 194.00000 | 220,000 | 12.47 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 28.00000 | 21,000 | 12.47 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 487.00000 | 522,000 | 12.06 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 59.00000 | 51,000 | 12.06 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 449.00000 | 481,000 | 12.02 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 71.00000 | 60,000 | 12.02 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 528.00000 | 563,000 | 12.09 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 50.00000 | 42,000 | 12.09 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 253.00000 | 265,000 | 12.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 375.00000 | 356,000 | 12.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 235.00000 | 247,000 | 12.92 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 407.00000 | 388,000 | 12.92 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 271.00000 | 285,000 | 12.67 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 343.00000 | 326,000 | 12.67 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 0.00 | 0 | 27,227 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 7.63380 | 7.60280 | | | | 0.00 | 0 | 10 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 7.71930 | 7.67830 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 114.00000 | 131,000 | 12.68 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 61.00000 | 47,000 | 12.68 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 85.00000 | 100,000 | 12.48 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 82.00000 | 66,000 | 12.48 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 147.00000 | 167,000 | 12.87 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 44.00000 | 33,000 | 12.87 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 71.00000 | 74,000 | 13.20 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 543.00000 | 505,000 | 13.20 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 64.00000 | 66,000 | 13.40 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 586.00000 | 547,000 | 13.40 | | 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 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 79.00000 | 83,000 | 13.01 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 501.00000 | 464,000 | 13.01 | | 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 | | | 0.02800 | 0.02520 | | | | 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 | | | 0.22780 | 0.24640 | | | | 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 30/03/2012 Foreign Exchange Future | | | 0.02510 | 0.02260 | | | | 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 | | | 0.03700 | 0.03460 | | | | 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 | | | 0.05560 | 0.04890 | | | | 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 | | | 8.25350 | 8.27230 | | | | 0.00 | 0 | 6,532 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.37300 | 8.38220 | | | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Future | | | 8.49740 | 8.51750 | | | | 0.00 | 0 | 25 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 6,557 |

| 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 | 8.60 | Call | | 20.00000 | 13,000 | 14.97 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 348.00000 | 360,000 | 14.97 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 15.00000 | 9,000 | 15.11 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 393.00000 | 406,000 | 15.11 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Call | | 26.00000 | 18,000 | 14.83 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Put | | 304.00000 | 315,000 | 14.83 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Call | | 103.00000 | 91,000 | 17.78 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Put | | 821.00000 | 818,000 | 17.78 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Call | | 96.00000 | 84,000 | 17.95 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Put | | 864.00000 | 861,000 | 17.95 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Call | | 110.00000 | 98,000 | 17.62 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Put | | 778.00000 | 775,000 | 17.62 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2012 | Foreign Exchange Option | 8.75 | Call | | 323.00000 | 312,000 | 16.80 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2012 | Foreign Exchange Option | 8.75 | Put | | 556.00000 | 565,000 | 16.80 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 309.00000 | 297,000 | 16.94 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 592.00000 | 600,000 | 16.94 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2012 | Foreign Exchange Option | 8.70 | Call | | 339.00000 | 328,000 | 16.65 | 0.00 | 0 | 0 |
| CHF / R | On | 17/09/2012 | Foreign Exchange Option | 8.70 | Put | | 522.00000 | 531,000 | 16.65 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 6,557 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 6.28300 | 6.26510 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 6.33640 | 6.31020 | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Call | | 55.00000 | 62,000 | 11.61 | 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 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 74.00000 | 63,000 | 11.61 | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 51.00000 | 58,000 | 11.67 | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 80.00000 | 69,000 | 11.67 | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 59.00000 | 67,000 | 11.54 | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 68.00000 | 58,000 | 11.54 | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 158.00000 | 173,000 | 11.26 | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 148.00000 | 137,000 | 11.26 | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 137.00000 | 147,000 | 11.19 | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 177.00000 | 161,000 | 11.19 | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 186.00000 | 202,000 | 11.32 | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 126.00000 | 116,000 | 11.32 | 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 | | | 1.19760 | 1.18890 | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.21200 | 1.20160 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 112.00000 | 145,000 | 15.21 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 223.00000 | 169,000 | 15.21 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 21.00000 | 29,000 | 17.32 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 632.00000 | 553,000 | 17.32 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 420.00000 | 495,000 | 15.06 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 31.00000 | 19,000 | 15.06 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 698.00000 | 776,000 | 15.21 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 182.00000 | 156,000 | 15.21 | 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 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 420.00000 | 475,000 | 15.74 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 404.00000 | 355,000 | 15.74 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 1,083.00000 | 1,176,000 | 15.14 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 67.00000 | 56,000 | 15.14 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 243,698,053.60 | 29,735 | 543,809 |
| Total Options | | | | | | | 0.00 | 0 | 385,424 |
| Grand Total: | | | | | | | 243,698,053.60 | 29,735 | 929,233 |