

## Currency Derivatives Daily MTM Report

Daily summary for: 23/03/2012

| Contract Details           |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 18/06/2012 |        |            | 7.79400   | 7.83300      |                   |            | 129,583,044.00        | 16,626           | 216,424        |
| \$ / R                     | On | 17/09/2012 |        |            | 7.89770   | 7.93680      |                   |            | 76,094,339.50         | 9,635            | 10,975         |
| \$ / R                     | On | 14/12/2012 |        |            | 8.00000   | 8.04030      |                   |            | 28,000,000.00         | 3,500            | 12,531         |
| \$ / R                     | On | 18/03/2013 |        |            | 8.11290   | 8.15470      |                   |            | 0.00                  | 0                | 8,562          |
| \$ / R                     | On | 13/12/2013 |        |            | 8.29630   | 8.33860      |                   |            | 0.00                  | 0                | 659            |
| \$ / R                     | On | 12/12/2014 |        |            | 8.95220   | 8.98960      |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |        |            |           |              |                   |            | <b>233,677,383.50</b> | <b>29,761</b>    | <b>249,151</b> |
| \$ / R                     | On | 18/06/2012 | 7.25   | Call       |           | 622.00000    | 589,000           | 14.76      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2012 | 7.25   | Put        |           | 39.00000     | 45,000            | 14.76      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2012 | 7.30   | Call       |           | 579.00000    | 547,000           | 14.69      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2012 | 7.30   | Put        |           | 46.00000     | 53,000            | 14.69      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2012 | 7.20   | Call       |           | 666.00000    | 632,000           | 14.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2012 | 7.20   | Put        |           | 33.00000     | 38,000            | 14.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 18/06/2012 | 8.10   | Call       |           | 151.00000    | 142,000           | 17.27      | 0.00                  | 0                | 20,100         |
| \$ / R                     | On | 18/06/2012 | 8.10   | Put        |           | 418.00000    | 448,000           | 17.27      | 0.00                  | 0                | 132            |
| \$ / R                     | On | 18/06/2012 | 6.75   | Put        |           | 8.00000      | 9,000             | 16.47      | 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 | 6.75   | Call       |           | 1,091.00000  | 1,053,000         | 16.47      | 0.00  | 0                | 4,850         |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.50   | Call       |           | 82.00000     | 77,000            | 19.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.50   | Put        |           | 749.00000    | 783,000           | 19.53      | 0.00  | 0                | 100           |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.65   | Call       |           | 66.00000     | 62,000            | 20.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.65   | Put        |           | 883.00000    | 918,000           | 20.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.75   | Call       |           | 58.00000     | 54,000            | 20.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.75   | Put        |           | 975.00000    | 1,010,000         | 20.95      | 0.00  | 0                | 132           |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.00   | Call       |           | 849.00000    | 812,000           | 15.12      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.00   | Put        |           | 16.00000     | 18,000            | 15.12      | 0.00  | 0                | 2,000         |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.50   | Call       |           | 424.00000    | 398,000           | 14.83      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.50   | Put        |           | 91.00000     | 104,000           | 14.83      | 0.00  | 0                | 14,000        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.00   | Call       |           | 179.00000    | 167,000           | 16.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.00   | Put        |           | 346.00000    | 373,000           | 16.74      | 0.00  | 0                | 2,000         |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.20   | Call       |           | 129.00000    | 120,000           | 17.80      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.20   | Put        |           | 496.00000    | 526,000           | 17.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.75   | Call       |           | 277.00000    | 258,000           | 15.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.75   | Put        |           | 194.00000    | 214,000           | 15.53      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.85   | Put        |           | 1,068.00000  | 1,104,000         | 21.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.85   | Call       |           | 51.00000     | 48,000            | 21.51      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.70   | Call       |           | 302.00000    | 282,000           | 15.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.70   | Put        |           | 169.00000    | 188,000           | 15.39      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 9.25   | Put        |           | 1,449.00000  | 1,486,000         | 23.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 9.25   | Call       |           | 32.00000     | 30,000            | 23.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.40   | Call       |           | 94.00000     | 88,000            | 18.95      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 8.40   | Put        |           | 661.00000    | 694,000           | 18.95      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.05   | Call       |           | 801.00000    | 766,000           | 15.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.05   | Put        |           | 18.00000     | 22,000            | 15.05      | 0.00  | 0                | 20,100        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.65   | Put        |           | 147.00000    | 164,000           | 15.25      | 0.00  | 0                | 100           |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.65   | Call       |           | 330.00000    | 308,000           | 15.25      | 0.00  | 0                | 6,700         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Call       |           | 814.00000    | 782,000           | 15.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Put        |           | 77.00000     | 84,000            | 15.14      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Call       |           | 774.00000    | 742,000           | 15.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Put        |           | 87.00000     | 94,000            | 15.15      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Call       |           | 855.00000    | 822,000           | 15.14      | 0.00  | 0                | 16,000        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Put        |           | 68.00000     | 74,000            | 15.14      | 0.00  | 0                | 9,200         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Put        |           | 98.00000     | 106,000           | 15.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Call       |           | 735.00000    | 704,000           | 15.16      | 0.00  | 0                | 37,000        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 9.10   | Put        |           | 1,287.00000  | 1,322,000         | 21.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 9.10   | Call       |           | 124.00000    | 120,000           | 21.62      | 0.00  | 0                | 360           |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.90   | Call       |           | 382.00000    | 365,000           | 16.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.90   | Put        |           | 345.00000    | 367,000           | 16.64      | 0.00  | 0                | 360           |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.60   | Call       |           | 190.00000    | 183,000           | 19.58      | 0.00  | 0                | 2,000         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.60   | Put        |           | 853.00000    | 885,000           | 19.58      | 0.00  | 0                | 4,000         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 9.20   | Put        |           | 1,377.00000  | 1,413,000         | 22.02      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 9.20   | Call       |           | 114.00000    | 111,000           | 22.02      | 0.00  | 0                | 5,500         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.80   | Put        |           | 1,022.00000  | 1,055,000         | 20.41      | 0.00  | 0                | 1,500         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.80   | Call       |           | 159.00000    | 153,000           | 20.41      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.70   | Call       |           | 474.00000    | 453,000           | 15.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.70   | Put        |           | 237.00000    | 255,000           | 15.91      | 0.00  | 0                | 2,500         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.40   | Put        |           | 692.00000    | 722,000           | 18.73      | 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 | 8.40   | Call       |           | 229.00000    | 220,000           | 18.73      | 0.00  | 0                | 2,500         |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.10   | Call       |           | 310.00000    | 296,000           | 17.47      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 8.10   | Put        |           | 473.00000    | 498,000           | 17.47      | 0.00  | 0                | 2,000         |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Call       |           | 609.00000    | 586,000           | 15.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Put        |           | 269.00000    | 286,000           | 15.67      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Call       |           | 584.00000    | 562,000           | 15.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Put        |           | 294.00000    | 312,000           | 15.85      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Call       |           | 635.00000    | 611,000           | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Put        |           | 245.00000    | 261,000           | 15.49      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Put        |           | 436.00000    | 457,000           | 16.78      | 0.00  | 0                | 540           |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Call       |           | 476.00000    | 457,000           | 16.78      | 0.00  | 0                | 300           |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 9.10   | Put        |           | 1,271.00000  | 1,302,000         | 20.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Option | 9.10   | Call       |           | 211.00000    | 202,000           | 20.60      | 0.00  | 0                | 540           |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 7.95   | Call       |           | 644.00000    | 623,000           | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 7.95   | Put        |           | 439.00000    | 460,000           | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 8.00   | Call       |           | 624.00000    | 603,000           | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 8.00   | Put        |           | 469.00000    | 490,000           | 17.08      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 7.90   | Call       |           | 665.00000    | 643,000           | 16.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 7.90   | Put        |           | 410.00000    | 430,000           | 16.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 9.10   | Put        |           | 1,266.00000  | 1,297,000         | 20.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 9.10   | Call       |           | 321.00000    | 310,000           | 20.45      | 0.00  | 0                | 180           |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 8.10   | Call       |           | 585.00000    | 566,000           | 17.44      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Option | 8.10   | Put        |           | 530.00000    | 553,000           | 17.44      | 0.00  | 0                | 180           |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Option | 8.98   | Call       |           | 619.00000    | 604,000           | 20.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Option | 8.98   | Put        |           | 1,258.00000  | 1,286,000         | 20.05      | 0.00  | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                          | On | 13/12/2013 | Foreign Exchange Option | 9.03   | Call       |           | 607.00000    | 592,000           | 20.15      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 13/12/2013 | Foreign Exchange Option | 9.03   | Put        |           | 1,296.00000  | 1,324,000         | 20.15      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 13/12/2013 | Foreign Exchange Option | 8.93   | Call       |           | 632.00000    | 617,000           | 19.95      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 13/12/2013 | Foreign Exchange Option | 8.93   | Put        |           | 1,221.00000  | 1,249,000         | 19.95      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           | 1,348.00000  | 1,331,000         | 19.05      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           | 858.00000    | 879,000           | 19.05      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           | 1,327.00000  | 1,310,000         | 19.13      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           | 887.00000    | 908,000           | 19.13      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           | 1,366.00000  | 1,348,000         | 18.91      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           | 826.00000    | 846,000           | 18.91      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           | 565.00000    | 579,000           | 17.68      | 0.00                  | 0                | 0              |
| \$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           | 1,555.00000  | 1,531,000         | 17.68      | 0.00                  | 0                | 200            |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>185,074</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |              |                   |            | <b>233,677,383.50</b> | <b>29,761</b>    | <b>434,225</b> |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Future |        |            | 7.79400   | 7.83300      |                   |            | 0.00                  | 0                | 947            |
| \$ / R MAX                      | On | 17/09/2012 | Foreign Exchange Future |        |            | 7.89770   | 7.93680      |                   |            | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.00000   | 8.04030      |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>947</b>     |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Option | 8.35   | Call       |           | 10,171.00000 | 9,533,000         | 18.66      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Option | 8.35   | Put        |           | 61,871.00000 | 65,133,000        | 18.66      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Option | 8.40   | Call       |           | 9,439.00000  | 8,849,000         | 18.95      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Option | 8.40   | Put        |           | 66,139.00000 | 69,449,000        | 18.95      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Option | 8.30   | Call       |           | 10,975.00000 | 10,283,000        | 18.38      | 0.00                  | 0                | 0              |
| \$ / R MAX                      | On | 18/06/2012 | Foreign Exchange Option | 8.30   | Put        |           | 57,675.00000 | 60,883,000        | 18.38      | 0.00                  | 0                | 0              |

| Contract Details                |               |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXOn                    | 17/09/2012    | Foreign Exchange Option | 7.65   | Call       |           | 50,045.00000 | 47,835,000        | 15.73      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 17/09/2012    | Foreign Exchange Option | 7.65   | Put        |           | 21,405.00000 | 23,105,000        | 15.73      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 17/09/2012    | Foreign Exchange Option | 7.70   | Call       |           | 47,423.00000 | 45,314,000        | 15.91      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 17/09/2012    | Foreign Exchange Option | 7.70   | Put        |           | 23,783.00000 | 25,584,000        | 15.91      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 17/09/2012    | Foreign Exchange Option | 7.60   | Call       |           | 52,801.00000 | 50,486,000        | 15.55      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 17/09/2012    | Foreign Exchange Option | 7.60   | Put        |           | 19,161.00000 | 20,756,000        | 15.55      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/12/2012    | Foreign Exchange Option | 7.87   | Call       |           | 52,759.00000 | 50,680,000        | 16.31      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/12/2012    | Foreign Exchange Option | 7.87   | Put        |           | 36,049.00000 | 38,000,000        | 16.31      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/12/2012    | Foreign Exchange Option | 7.92   | Call       |           | 50,639.00000 | 48,634,000        | 16.50      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/12/2012    | Foreign Exchange Option | 7.92   | Put        |           | 38,929.00000 | 40,954,000        | 16.50      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/12/2012    | Foreign Exchange Option | 7.82   | Call       |           | 54,979.00000 | 52,825,000        | 16.13      | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 14/12/2012    | Foreign Exchange Option | 7.82   | Put        |           | 33,269.00000 | 35,145,000        | 16.13      | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |               |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |               |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>947</b>    |
| £ / R                           | On 18/06/2012 | Foreign Exchange Future |        |            | 12.37020  | 12.37320     |                   |            | 41,934,978.00        | 3,390            | 56,984        |
| £ / R                           | On 17/09/2012 | Foreign Exchange Future |        |            | 12.52610  | 12.52860     |                   |            | 11,398,751.00        | 910              | 1,420         |
| £ / R                           | On 14/12/2012 | Foreign Exchange Future |        |            | 12.67920  | 12.68320     |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b>       |               |                         |        |            |           |              |                   |            | <b>53,333,729.00</b> | <b>4,300</b>     | <b>58,404</b> |
| £ / R                           | On 18/06/2012 | Foreign Exchange Option | 11.85  | Call       |           | 625.00000    | 626,000           | 12.56      | 0.00                 | 0                | 0             |
| £ / R                           | On 18/06/2012 | Foreign Exchange Option | 11.85  | Put        |           | 102.00000    | 106,000           | 12.56      | 0.00                 | 0                | 0             |
| £ / R                           | On 18/06/2012 | Foreign Exchange Option | 11.90  | Call       |           | 589.00000    | 590,000           | 12.62      | 0.00                 | 0                | 0             |
| £ / R                           | On 18/06/2012 | Foreign Exchange Option | 11.90  | Put        |           | 116.00000    | 120,000           | 12.62      | 0.00                 | 0                | 0             |
| £ / R                           | On 18/06/2012 | Foreign Exchange Option | 11.80  | Call       |           | 661.00000    | 663,000           | 12.49      | 0.00                 | 0                | 0             |
| £ / R                           | On 18/06/2012 | Foreign Exchange Option | 11.80  | Put        |           | 88.00000     | 93,000            | 12.49      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.10  | Call       |           | 1,299.00000  | 1,297,000         | 15.12      | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.10  | Put        |           | 26.00000     | 27,000            | 15.12      | 0.00                 | 0                | 24,000         |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 12.50  | Put        |           | 399.00000    | 400,000           | 13.67      | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 12.50  | Call       |           | 272.00000    | 270,000           | 13.67      | 0.00                 | 0                | 24,000         |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 13.45  | Call       |           | 257.00000    | 249,000           | 16.64      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 13.45  | Put        |           | 1,178.00000  | 1,173,000         | 16.64      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 13.50  | Call       |           | 248.00000    | 240,000           | 16.77      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 13.50  | Put        |           | 1,219.00000  | 1,214,000         | 16.77      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 13.40  | Call       |           | 266.00000    | 258,000           | 16.52      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 13.40  | Put        |           | 1,137.00000  | 1,132,000         | 16.52      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 11.35  | Call       |           | 1,252.00000  | 1,253,000         | 13.03      | 0.00                 | 0                | 0              |
| £ / R                     | On | 17/09/2012 | Foreign Exchange Option | 11.35  | Put        |           | 73.00000     | 77,000            | 13.03      | 0.00                 | 0                | 6,000          |
| £ / R                     | On | 14/12/2012 | Foreign Exchange Option | 12.45  | Call       |           | 755.00000    | 750,000           | 14.70      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2012 | Foreign Exchange Option | 12.45  | Put        |           | 522.00000    | 521,000           | 14.70      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2012 | Foreign Exchange Option | 12.50  | Call       |           | 733.00000    | 728,000           | 14.80      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2012 | Foreign Exchange Option | 12.50  | Put        |           | 550.00000    | 549,000           | 14.80      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2012 | Foreign Exchange Option | 12.40  | Call       |           | 777.00000    | 772,000           | 14.60      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/12/2012 | Foreign Exchange Option | 12.40  | Put        |           | 494.00000    | 493,000           | 14.60      | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>54,000</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>53,333,729.00</b> | <b>4,300</b>     | <b>112,404</b> |
| ¥ / R                     | On | 18/06/2012 | Foreign Exchange Future |        |            | 0.09490   | 0.09490      |                   |            | 0.00                 | 0                | 3,351          |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Future |        |            | 0.09630   | 0.09620      |                   |            | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Future |        |            | 0.09770   | 0.09760      |                   |            | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>3,351</b>   |

| 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 | 0.11   | Call       |           | 55.00000     | 57,000            | 21.66      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 18/06/2012 | Foreign Exchange Option | 0.11   | Put        |           | 1,365.00000  | 1,367,000         | 21.66      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 18/06/2012 | Foreign Exchange Option | 0.12   | Call       |           | 16.00000     | 17,000            | 24.39      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 18/06/2012 | Foreign Exchange Option | 0.12   | Put        |           | 2,326.00000  | 2,327,000         | 24.39      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 18/06/2012 | Foreign Exchange Option | 0.10   | Call       |           | 211.00000    | 218,000           | 18.70      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 18/06/2012 | Foreign Exchange Option | 0.10   | Put        |           | 521.00000    | 528,000           | 18.70      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Option | 0.09   | Call       |           | 648.00000    | 660,000           | 18.09      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Option | 0.09   | Put        |           | 328.00000    | 330,000           | 18.09      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Option | 0.10   | Call       |           | 281.00000    | 289,000           | 20.26      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Option | 0.10   | Put        |           | 961.00000    | 959,000           | 20.26      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Option | 0.08   | Call       |           | 1,380.00000  | 1,391,000         | 17.65      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 17/09/2012 | Foreign Exchange Option | 0.08   | Put        |           | 60.00000     | 61,000            | 17.65      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Option | 0.09   | Call       |           | 839.00000    | 846,000           | 18.69      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Option | 0.09   | Put        |           | 419.00000    | 416,000           | 18.69      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Option | 0.10   | Call       |           | 451.00000    | 455,000           | 20.57      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Option | 0.10   | Put        |           | 1,031.00000  | 1,025,000         | 20.57      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Option | 0.08   | Call       |           | 1,534.00000  | 1,543,000         | 18.24      | 0.00          | 0                | 0             |
| ¥ / R                     | On | 14/12/2012 | Foreign Exchange Option | 0.08   | Put        |           | 114.00000    | 113,000           | 18.24      | 0.00          | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>3,351</b>  |
| € / R                     | On | 18/06/2012 | Foreign Exchange Future |        |            | 10.35120  | 10.31560     |                   |            | 26,085,024.00 | 2,520            | 44,970        |
| € / R                     | On | 17/09/2012 | Foreign Exchange Future |        |            | 10.49510  | 10.45870     |                   |            | 0.00          | 0                | 1,250         |
| € / R                     | On | 14/12/2012 | Foreign Exchange Future |        |            | 10.63740  | 10.60220     |                   |            | 0.00          | 0                | 8,000         |
| € / R                     | On | 13/12/2013 | Foreign Exchange Future |        |            | 10.98840  | 10.95380     |                   |            | 0.00          | 0                | 500           |



| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>26,085,024.00</b> | <b>2,520</b>     | <b>54,720</b> |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.40  | Call       |           | 214.00000    | 233,000           | 12.68      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.40  | Put        |           | 298.00000    | 282,000           | 12.68      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.45  | Call       |           | 197.00000    | 214,000           | 12.85      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.45  | Put        |           | 331.00000    | 313,000           | 12.85      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.35  | Call       |           | 233.00000    | 253,000           | 12.51      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.35  | Put        |           | 267.00000    | 252,000           | 12.51      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.30  | Put        |           | 237.00000    | 226,000           | 12.46      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.30  | Call       |           | 253.00000    | 277,000           | 12.46      | 0.00                 | 0                | 1,000         |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.80   | Call       |           | 572.00000    | 609,000           | 12.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.80   | Put        |           | 56.00000     | 58,000            | 12.15      | 0.00                 | 0                | 1,000         |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.60   | Call       |           | 747.00000    | 783,000           | 12.48      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.60   | Put        |           | 31.00000     | 32,000            | 12.48      | 0.00                 | 0                | 1,000         |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.45   | Call       |           | 886.00000    | 921,000           | 12.74      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.45   | Put        |           | 20.00000     | 20,000            | 12.74      | 0.00                 | 0                | 15,360        |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.85   | Call       |           | 533.00000    | 567,000           | 12.07      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 9.85   | Put        |           | 67.00000     | 66,000            | 12.07      | 0.00                 | 0                | 5,120         |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.05  | Put        |           | 127.00000    | 122,000           | 12.24      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.05  | Call       |           | 393.00000    | 423,000           | 12.24      | 0.00                 | 0                | 5,120         |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.55  | Put        |           | 401.00000    | 380,000           | 13.19      | 0.00                 | 0                | 0             |
| € / R                     | On | 18/06/2012 | Foreign Exchange Option | 10.55  | Call       |           | 167.00000    | 181,000           | 13.19      | 0.00                 | 0                | 15,360        |
| € / R                     | On | 17/09/2012 | Foreign Exchange Option | 10.73  | Call       |           | 323.00000    | 337,000           | 15.00      | 0.00                 | 0                | 0             |
| € / R                     | On | 17/09/2012 | Foreign Exchange Option | 10.73  | Put        |           | 590.00000    | 567,000           | 15.00      | 0.00                 | 0                | 0             |
| € / R                     | On | 17/09/2012 | Foreign Exchange Option | 10.78  | Call       |           | 304.00000    | 318,000           | 15.00      | 0.00                 | 0                | 0             |
| € / R                     | On | 17/09/2012 | Foreign Exchange Option | 10.78  | Put        |           | 621.00000    | 598,000           | 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 | 10.68  | Call       |           | 343.00000    | 329,000           | 14.00      | 0.00                 | 0                | 0              |
| € / R                        | On | 17/09/2012 | Foreign Exchange Option | 10.68  | Put        |           | 560.00000    | 509,000           | 14.00      | 0.00                 | 0                | 0              |
| € / R                        | On | 17/09/2012 | Foreign Exchange Option | 9.45   | Call       |           | 1,069.00000  | 1,101,000         | 13.00      | 0.00                 | 0                | 0              |
| € / R                        | On | 17/09/2012 | Foreign Exchange Option | 9.45   | Put        |           | 60.00000     | 56,000            | 13.00      | 0.00                 | 0                | 10,200         |
| € / R                        | On | 14/12/2012 | Foreign Exchange Option | 10.39  | Call       |           | 608.00000    | 630,000           | 13.87      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/12/2012 | Foreign Exchange Option | 10.39  | Put        |           | 396.00000    | 383,000           | 13.87      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/12/2012 | Foreign Exchange Option | 10.44  | Call       |           | 585.00000    | 606,000           | 13.98      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/12/2012 | Foreign Exchange Option | 10.44  | Put        |           | 423.00000    | 409,000           | 13.98      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/12/2012 | Foreign Exchange Option | 10.34  | Call       |           | 632.00000    | 655,000           | 13.77      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/12/2012 | Foreign Exchange Option | 10.34  | Put        |           | 370.00000    | 358,000           | 13.77      | 0.00                 | 0                | 0              |
| € / R                        | On | 13/12/2013 | Foreign Exchange Option | 11.49  | Call       |           | 641.00000    | 683,000           | 15.53      | 0.00                 | 0                | 0              |
| € / R                        | On | 13/12/2013 | Foreign Exchange Option | 11.49  | Put        |           | 1,180.00000  | 1,188,000         | 15.53      | 0.00                 | 0                | 0              |
| € / R                        | On | 13/12/2013 | Foreign Exchange Option | 11.54  | Call       |           | 627.00000    | 669,000           | 15.61      | 0.00                 | 0                | 0              |
| € / R                        | On | 13/12/2013 | Foreign Exchange Option | 11.54  | Put        |           | 1,216.00000  | 1,224,000         | 15.61      | 0.00                 | 0                | 0              |
| € / R                        | On | 13/12/2013 | Foreign Exchange Option | 11.44  | Call       |           | 655.00000    | 698,000           | 15.46      | 0.00                 | 0                | 0              |
| € / R                        | On | 13/12/2013 | Foreign Exchange Option | 11.44  | Put        |           | 1,144.00000  | 1,153,000         | 15.46      | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>54,160</b>  |
| <b>Total € / R</b>           |    |            |                         |        |            |           |              |                   |            | <b>26,085,024.00</b> | <b>2,520</b>     | <b>108,880</b> |
| AU\$ / R                     | On | 18/06/2012 | Foreign Exchange Future |        |            | 8.05970   | 8.03150      |                   |            | 0.00                 | 0                | 22,831         |
| AU\$ / R                     | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.08770   | 8.05960      |                   |            | 0.00                 | 0                | 2,636          |
| AU\$ / R                     | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.11820   | 8.09100      |                   |            | 0.00                 | 0                | 100            |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>25,567</b>  |
| AU\$ / R                     | On | 18/06/2012 | Foreign Exchange Option | 7.65   | Call       |           | 431.00000    | 454,000           | 11.74      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 18/06/2012 | Foreign Exchange Option | 7.65   | Put        |           | 50.00000     | 44,000            | 11.74      | 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   | Call       |           | 392.00000    | 414,000           | 11.72      |  | 0.00        | 0                | 0             |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70   | Put        |           | 61.00000     | 54,000            | 11.72      |  | 0.00        | 0                | 0             |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60   | Call       |           | 472.00000    | 497,000           | 11.89      |  | 0.00        | 0                | 0             |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60   | Put        |           | 41.00000     | 37,000            | 11.89      |  | 0.00        | 0                | 0             |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24   | Call       |           | 218.00000    | 226,000           | 12.94      |  | 0.00        | 0                | 0             |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24   | Put        |           | 395.00000    | 375,000           | 12.94      |  | 0.00        | 0                | 0             |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29   | Call       |           | 202.00000    | 209,000           | 13.07      |  | 0.00        | 0                | 0             |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29   | Put        |           | 429.00000    | 408,000           | 13.07      |  | 0.00        | 0                | 0             |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19   | Call       |           | 235.00000    | 243,000           | 12.80      |  | 0.00        | 0                | 0             |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19   | Put        |           | 362.00000    | 342,000           | 12.80      |  | 0.00        | 0                | 0             |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.09   | Call       |           | 359.00000    | 373,000           | 12.99      |  | 0.00        | 0                | 0             |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.09   | Put        |           | 357.00000    | 344,000           | 12.99      |  | 0.00        | 0                | 0             |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.14   | Call       |           | 339.00000    | 352,000           | 13.08      |  | 0.00        | 0                | 0             |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.14   | Put        |           | 387.00000    | 373,000           | 13.08      |  | 0.00        | 0                | 0             |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.04   | Call       |           | 382.00000    | 397,000           | 12.93      |  | 0.00        | 0                | 0             |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.04   | Put        |           | 330.00000    | 318,000           | 12.93      |  | 0.00        | 0                | 0             |
| <b>Total AU\$ / R Option</b>                   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>                          |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>25,567</b> |
| CAD/ R On 18/06/2012 Foreign Exchange Future   |        |            | 7.77260   | 7.81980      |                   |            |  | 0.00        | 0                | 10            |
| CAD/ R On 17/09/2012 Foreign Exchange Future   |        |            | 7.85960   | 7.90680      |                   |            |  | 0.00        | 0                | 0             |
| CAD/ R On 14/12/2012 Foreign Exchange Future   |        |            | 7.94420   | 7.99300      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CAD/ R Future</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10</b>     |
| CAD/ R On 18/06/2012 Foreign Exchange Option   | 8.15   | Call       |           | 86.00000     | 75,000            | 13.69      |  | 0.00        | 0                | 0             |
| CAD/ R On 18/06/2012 Foreign Exchange Option   | 8.15   | Put        |           | 416.00000    | 452,000           | 13.69      |  | 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   | 8.20   | Call       |           | 76.00000     | 67,000            | 13.91      |  | 0.00        | 0                | 0              |
| CAD/ R On 18/06/2012 Foreign Exchange Option   | 8.20   | Put        |           | 456.00000    | 494,000           | 13.91      |  | 0.00        | 0                | 0              |
| CAD/ R On 18/06/2012 Foreign Exchange Option   | 8.10   | Call       |           | 96.00000     | 84,000            | 13.47      |  | 0.00        | 0                | 0              |
| CAD/ R On 18/06/2012 Foreign Exchange Option   | 8.10   | Put        |           | 376.00000    | 411,000           | 13.47      |  | 0.00        | 0                | 0              |
| CAD/ R On 17/09/2012 Foreign Exchange Option   | 7.71   | Call       |           | 364.00000    | 336,000           | 11.68      |  | 0.00        | 0                | 0              |
| CAD/ R On 17/09/2012 Foreign Exchange Option   | 7.71   | Put        |           | 166.00000    | 185,000           | 11.68      |  | 0.00        | 0                | 0              |
| CAD/ R On 17/09/2012 Foreign Exchange Option   | 7.76   | Call       |           | 336.00000    | 308,000           | 11.71      |  | 0.00        | 0                | 0              |
| CAD/ R On 17/09/2012 Foreign Exchange Option   | 7.76   | Put        |           | 188.00000    | 207,000           | 11.71      |  | 0.00        | 0                | 0              |
| CAD/ R On 17/09/2012 Foreign Exchange Option   | 7.66   | Call       |           | 395.00000    | 365,000           | 11.65      |  | 0.00        | 0                | 0              |
| CAD/ R On 17/09/2012 Foreign Exchange Option   | 7.66   | Put        |           | 147.00000    | 164,000           | 11.65      |  | 0.00        | 0                | 0              |
| CAD/ R On 14/12/2012 Foreign Exchange Option   | 7.80   | Call       |           | 424.00000    | 395,000           | 11.94      |  | 0.00        | 0                | 0              |
| CAD/ R On 14/12/2012 Foreign Exchange Option   | 7.80   | Put        |           | 235.00000    | 254,000           | 11.94      |  | 0.00        | 0                | 0              |
| CAD/ R On 14/12/2012 Foreign Exchange Option   | 7.85   | Call       |           | 397.00000    | 370,000           | 12.00      |  | 0.00        | 0                | 0              |
| CAD/ R On 14/12/2012 Foreign Exchange Option   | 7.85   | Put        |           | 258.00000    | 279,000           | 12.00      |  | 0.00        | 0                | 0              |
| CAD/ R On 14/12/2012 Foreign Exchange Option   | 7.75   | Call       |           | 451.00000    | 422,000           | 11.88      |  | 0.00        | 0                | 0              |
| CAD/ R On 14/12/2012 Foreign Exchange Option   | 7.75   | Put        |           | 212.00000    | 231,000           | 11.88      |  | 0.00        | 0                | 0              |
| <b>Total CAD/ R Option</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total CAD/ R</b>                            |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10</b>      |
| CF CANDO On 30/03/2012 Foreign Exchange Future |        |            | 0.00140   | 0.03890      |                   |            |  | 0.00        | 0                | 0              |
| <b>Total CF CANDO CAAN Future</b>              |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total CF CANDO CAAN</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| CF CANDO On 30/03/2012 Foreign Exchange Future |        |            | 0.16410   | 0.06090      |                   |            |  | 0.00        | 0                | 100,000        |
| <b>Total CF CANDO CAAO Future</b>              |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |
| <b>Total CF CANDO CAAO</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000</b> |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| CF CANDO On 30/03/2012 Foreign Exchange Future |        |            | 0.00490   | 0.08290      |                   |            | 0.00         | 0                | 12,500        |
| <b>Total CF CANDO CAAX Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>12,500</b> |
| <b>Total CF CANDO CAAX</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>12,500</b> |
| CF CANDO On 30/04/2012 Foreign Exchange Future |        |            | 0.05770   | 0.14510      |                   |            | 0.00         | 0                | 12,500        |
| <b>Total CF CANDO CAAY Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>12,500</b> |
| <b>Total CF CANDO CAAY</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>12,500</b> |
| CF CANDO On 18/06/2012 Foreign Exchange Future |        |            | 0.10470   | 0.17990      |                   |            | 0.00         | 0                | 5,670         |
| <b>Total CF CANDO CAAZ Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>5,670</b>  |
| <b>Total CF CANDO CAAZ</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>5,670</b>  |
| CF CANDO On 18/06/2012 Foreign Exchange Future |        |            | 0.09810   | 0.09750      |                   |            | 0.00         | 0                | 8,000         |
| <b>Total CF CANDO CABA Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>8,000</b>  |
| <b>Total CF CANDO CABA</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>8,000</b>  |
| CF CANDO On 18/06/2012 Foreign Exchange Future |        |            | 0.10520   | 0.10510      |                   |            | 0.00         | 0                | 8,000         |
| <b>Total CF CANDO CABB Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>8,000</b>  |
| <b>Total CF CANDO CABB</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>8,000</b>  |
| CF CANDO On 18/06/2012 Foreign Exchange Future |        |            | 0.08450   | 0.08570      |                   |            | 0.00         | 0                | 16,000        |
| <b>Total CF CANDO CABC Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>16,000</b> |
| <b>Total CF CANDO CABC</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>16,000</b> |
| CF CANDO On 18/06/2012 Foreign Exchange Future |        |            | 0.04340   | 0.04420      |                   |            | 0.00         | 0                | 16,000        |
| <b>Total CF CANDO CABD Future</b>              |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>16,000</b> |
| <b>Total CF CANDO CABD</b>                     |        |            |           |              |                   |            | <b>0.00</b>  | <b>0</b>         | <b>16,000</b> |
| CHF / R On 18/06/2012 Foreign Exchange Future  |        |            | 8.59190   | 8.56450      |                   |            | 2,577,570.00 | 300              | 30,131        |
| CHF / R On 17/09/2012 Foreign Exchange Future  |        |            | 8.71800   | 8.68980      |                   |            | 0.00         | 0                | 50            |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value               | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|---------------------|------------------|---------------|
| CHF / R On 14/12/2012 Foreign Exchange Future  |        |            | 8.84400   | 8.81640      |                   |            |  | 0.00                | 0                | 0             |
| <b>Total CHF / R Future</b>                    |        |            |           |              |                   |            |  | <b>2,577,570.00</b> | <b>300</b>       | <b>30,181</b> |
| CHF / R On 18/06/2012 Foreign Exchange Option  | 9.10   | Call       |           | 101.00000    | 101,000           | 16.58      |  | 0.00                | 0                | 0             |
| CHF / R On 18/06/2012 Foreign Exchange Option  | 9.10   | Put        |           | 637.00000    | 609,000           | 16.58      |  | 0.00                | 0                | 0             |
| CHF / R On 18/06/2012 Foreign Exchange Option  | 9.15   | Call       |           | 93.00000     | 92,000            | 16.77      |  | 0.00                | 0                | 0             |
| CHF / R On 18/06/2012 Foreign Exchange Option  | 9.15   | Put        |           | 679.00000    | 650,000           | 16.77      |  | 0.00                | 0                | 0             |
| CHF / R On 18/06/2012 Foreign Exchange Option  | 9.05   | Call       |           | 110.00000    | 110,000           | 16.38      |  | 0.00                | 0                | 0             |
| CHF / R On 18/06/2012 Foreign Exchange Option  | 9.05   | Put        |           | 596.00000    | 568,000           | 16.38      |  | 0.00                | 0                | 0             |
| CHF / R On 17/09/2012 Foreign Exchange Option  | 8.75   | Call       |           | 361.00000    | 363,000           | 15.58      |  | 0.00                | 0                | 0             |
| CHF / R On 17/09/2012 Foreign Exchange Option  | 8.75   | Put        |           | 421.00000    | 395,000           | 15.58      |  | 0.00                | 0                | 0             |
| CHF / R On 17/09/2012 Foreign Exchange Option  | 8.80   | Call       |           | 343.00000    | 345,000           | 15.75      |  | 0.00                | 0                | 0             |
| CHF / R On 17/09/2012 Foreign Exchange Option  | 8.80   | Put        |           | 453.00000    | 427,000           | 15.75      |  | 0.00                | 0                | 0             |
| CHF / R On 17/09/2012 Foreign Exchange Option  | 8.70   | Call       |           | 380.00000    | 383,000           | 15.40      |  | 0.00                | 0                | 0             |
| CHF / R On 17/09/2012 Foreign Exchange Option  | 8.70   | Put        |           | 390.00000    | 365,000           | 15.40      |  | 0.00                | 0                | 0             |
| CHF / R On 14/12/2012 Foreign Exchange Option  | 8.51   | Call       |           | 625.00000    | 628,000           | 14.83      |  | 0.00                | 0                | 0             |
| CHF / R On 14/12/2012 Foreign Exchange Option  | 8.51   | Put        |           | 314.00000    | 290,000           | 14.83      |  | 0.00                | 0                | 0             |
| CHF / R On 14/12/2012 Foreign Exchange Option  | 8.56   | Call       |           | 601.00000    | 602,000           | 14.97      |  | 0.00                | 0                | 0             |
| CHF / R On 14/12/2012 Foreign Exchange Option  | 8.56   | Put        |           | 340.00000    | 314,000           | 14.97      |  | 0.00                | 0                | 0             |
| CHF / R On 14/12/2012 Foreign Exchange Option  | 8.46   | Call       |           | 650.00000    | 654,000           | 14.68      |  | 0.00                | 0                | 0             |
| CHF / R On 14/12/2012 Foreign Exchange Option  | 8.46   | Put        |           | 289.00000    | 266,000           | 14.68      |  | 0.00                | 0                | 0             |
| <b>Total CHF / R Option</b>                    |        |            |           |              |                   |            |  | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>                           |        |            |           |              |                   |            |  | <b>2,577,570.00</b> | <b>300</b>       | <b>30,181</b> |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future |        |            | 6.32360   | 6.28470      |                   |            |  | 0.00                | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Future |        |            | 6.38120   | 6.34150      |                   |            |  | 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 14/12/2012 Foreign Exchange Future |        |            | 6.42370   | 6.38560      |                   |            | 0.00        | 0                | 0             |
| <b>Total NZ\$ / R Future</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30   | Call       |           | 120.00000    | 140,000           | 10.43      | 0.00        | 0                | 0             |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30   | Put        |           | 135.00000    | 116,000           | 10.43      | 0.00        | 0                | 0             |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35   | Call       |           | 101.00000    | 119,000           | 10.65      | 0.00        | 0                | 0             |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35   | Put        |           | 166.00000    | 145,000           | 10.65      | 0.00        | 0                | 0             |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25   | Call       |           | 146.00000    | 170,000           | 10.58      | 0.00        | 0                | 0             |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25   | Put        |           | 111.00000    | 96,000            | 10.58      | 0.00        | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.24   | Call       |           | 281.00000    | 304,000           | 12.97      | 0.00        | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.24   | Put        |           | 182.00000    | 166,000           | 12.97      | 0.00        | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.29   | Call       |           | 254.00000    | 275,000           | 12.93      | 0.00        | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.29   | Put        |           | 205.00000    | 187,000           | 12.93      | 0.00        | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.19   | Call       |           | 310.00000    | 334,000           | 13.01      | 0.00        | 0                | 0             |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.19   | Put        |           | 161.00000    | 146,000           | 13.01      | 0.00        | 0                | 0             |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.34   | Call       |           | 326.00000    | 345,000           | 13.82      | 0.00        | 0                | 0             |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.34   | Put        |           | 278.00000    | 259,000           | 13.82      | 0.00        | 0                | 0             |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.39   | Call       |           | 302.00000    | 320,000           | 13.82      | 0.00        | 0                | 0             |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.39   | Put        |           | 304.00000    | 284,000           | 13.82      | 0.00        | 0                | 0             |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.29   | Call       |           | 352.00000    | 372,000           | 13.82      | 0.00        | 0                | 0             |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.29   | Put        |           | 254.00000    | 236,000           | 13.82      | 0.00        | 0                | 0             |
| <b>Total NZ\$ / R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>                          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R On 18/06/2012 Foreign Exchange Future   |        |            | 1.23400   | 1.24140      |                   |            | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Future   |        |            | 1.24990   | 1.25740      |                   |            | 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 14/12/2012 Foreign Exchange Future |        |            | 1.26610   | 1.27350      |                   |            | 0.00        | 0                | 0             |
| <b>Total YUAN/R Future</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15   | Call       |           | 979.00000    | 920,000           | 15.14      | 0.00        | 0                | 0             |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15   | Put        |           | 65.00000     | 80,000            | 15.14      | 0.00        | 0                | 0             |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20   | Call       |           | 599.00000    | 557,000           | 15.28      | 0.00        | 0                | 0             |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20   | Put        |           | 185.00000    | 217,000           | 15.28      | 0.00        | 0                | 0             |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10   | Call       |           | 1,441.00000  | 1,374,000         | 16.70      | 0.00        | 0                | 0             |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10   | Put        |           | 27.00000     | 34,000            | 16.70      | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.21   | Call       |           | 813.00000    | 770,000           | 16.14      | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.21   | Put        |           | 347.00000    | 379,000           | 16.14      | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.26   | Call       |           | 572.00000    | 543,000           | 17.04      | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.26   | Put        |           | 606.00000    | 652,000           | 17.04      | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.16   | Call       |           | 1,144.00000  | 1,088,000         | 15.71      | 0.00        | 0                | 0             |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.16   | Put        |           | 178.00000    | 197,000           | 15.71      | 0.00        | 0                | 0             |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.23   | Call       |           | 954.00000    | 913,000           | 16.65      | 0.00        | 0                | 0             |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.23   | Put        |           | 499.00000    | 532,000           | 16.65      | 0.00        | 0                | 0             |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.28   | Call       |           | 728.00000    | 697,000           | 17.45      | 0.00        | 0                | 0             |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.28   | Put        |           | 773.00000    | 816,000           | 17.45      | 0.00        | 0                | 0             |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.18   | Call       |           | 1,251.00000  | 1,198,000         | 16.06      | 0.00        | 0                | 0             |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.18   | Put        |           | 296.00000    | 317,000           | 16.06      | 0.00        | 0                | 0             |
| <b>Total YUAN/R Option</b>                   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total YUAN/R</b>                          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details     | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| <b>Total Futures</b> |        |            |           |              |                   |            | <b>315,673,706.50</b> | <b>36,881</b>    | <b>601,001</b> |
| <b>Total Options</b> |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>293,234</b> |
| <b>Grand Total:</b>  |        |            |           |              |                   |            | <b>315,673,706.50</b> | <b>36,881</b>    | <b>894,235</b> |