

Currency Derivatives Daily MTM Report

Daily summary for: 24/11/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R On 19/12/2011 Foreign Exchange Future | | | 8.51470 | 8.53010 | | | 106,237,911.90 | 12,477 | 234,067 |
| \$ / R On 19/03/2012 Foreign Exchange Future | | | 8.62160 | 8.63660 | | | 131,953,588.00 | 15,305 | 46,833 |
| \$ / R On 18/06/2012 Foreign Exchange Future | | | 8.71880 | 8.73190 | | | 3,391,613.20 | 389 | 21,636 |
| \$ / R On 17/09/2012 Foreign Exchange Future | | | 8.81230 | 8.82760 | | | 1,762,460.00 | 200 | 1,779 |
| \$ / R On 14/12/2012 Foreign Exchange Future | | | 8.90160 | 8.91550 | | | 0.00 | 0 | 0 |
| \$ / R On 18/03/2013 Foreign Exchange Future | | | 8.98240 | 8.99630 | | | 0.00 | 0 | 0 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 9.72270 | 9.73690 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | 243,345,573.10 | 28,371 | 304,315 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.35 | Call | | 1,182.00000 | 1,167,000 | 25.16 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.35 | Put | | 2.00000 | 2,000 | 25.16 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.40 | Call | | 1,133.00000 | 1,117,000 | 24.60 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.40 | Put | | 3.00000 | 2,000 | 24.60 | 0.00 | 0 | 1,000 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 1,232.00000 | 1,217,000 | 25.72 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 2.00000 | 2,000 | 25.72 | 0.00 | 0 | 3,780 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 6.75 | Put | | 1.00000 | 0,000 | 31.50 | 0.00 | 0 | 0 |
| \$ / R On 19/12/2011 Foreign Exchange Option | 6.75 | Call | | 1,781.00000 | 1,765,000 | 31.50 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 29.00000 | 30,000 | 21.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 559.00000 | 545,000 | 21.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 1.00000 | 1,000 | 29.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 1,531.00000 | 1,516,000 | 29.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 2.00000 | 1,000 | 26.29 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 1,282.00000 | 1,266,000 | 26.29 | 0.00 | 0 | 5,560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Call | | 2,380.00000 | 2,365,000 | 33.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 33.27 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 3.00000 | 3,000 | 23.47 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 1,033.00000 | 1,018,000 | 23.47 | 0.00 | 0 | 11,280 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Call | | 2,080.00000 | 2,065,000 | 32.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 0,000 | 32.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Call | | 2,130.00000 | 2,115,000 | 32.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 0,000 | 32.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 2,280.00000 | 2,265,000 | 32.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 0,000 | 32.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Call | | 517.00000 | 502,000 | 21.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Put | | 37.00000 | 37,000 | 21.20 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Call | | 2,580.00000 | 2,565,000 | 33.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 0,000 | 33.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 1,083.00000 | 1,068,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 3.00000 | 3,000 | 24.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,830.00000 | 1,815,000 | 31.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 31.65 | 0.00 | 0 | 16,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,731.00000 | 1,715,000 | 31.35 | 0.00 | 0 | 200 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 1.00000 | 0,000 | 31.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 648.00000 | 634,000 | 21.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 18.00000 | 19,000 | 21.42 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Call | | 836.00000 | 822,000 | 21.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Put | | 6.00000 | 7,000 | 21.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,681.00000 | 1,665,000 | 30.79 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 1.00000 | 0,000 | 30.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Call | | 2,230.00000 | 2,215,000 | 32.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 0,000 | 32.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Call | | 2,180.00000 | 2,165,000 | 32.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Call | | 2,530.00000 | 2,515,000 | 33.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Put | | 0.00000 | 0,000 | 33.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Call | | 740.00000 | 727,000 | 21.56 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Put | | 10.00000 | 12,000 | 21.56 | 0.00 | 0 | 5,688 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 934.00000 | 919,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 4.00000 | 4,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,930.00000 | 1,915,000 | 31.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 31.94 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Call | | 2,680.00000 | 2,665,000 | 33.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 33.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Call | | 694.00000 | 680,000 | 21.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Put | | 14.00000 | 15,000 | 21.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 2.00000 | 1,000 | 26.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 1,332.00000 | 1,316,000 | 26.85 | 0.00 | 0 | 12,300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Call | | 1,980.00000 | 1,965,000 | 32.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Put | | 0.00000 | 0,000 | 32.09 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Call | | 307.00000 | 293,000 | 22.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Put | | 127.00000 | 128,000 | 22.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Call | | 402.00000 | 387,000 | 21.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Put | | 72.00000 | 72,000 | 21.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Call | | 2,430.00000 | 2,415,000 | 33.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 33.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Call | | 1,381.00000 | 1,366,000 | 27.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Put | | 1.00000 | 1,000 | 27.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,631.00000 | 1,615,000 | 30.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 1.00000 | 0,000 | 30.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Call | | 1,431.00000 | 1,416,000 | 27.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Put | | 1.00000 | 1,000 | 27.97 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,880.00000 | 1,865,000 | 31.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 31.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Call | | 2,330.00000 | 2,315,000 | 33.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 33.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Call | | 337.00000 | 323,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Put | | 107.00000 | 108,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Call | | 2,030.00000 | 2,015,000 | 32.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 0,000 | 32.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 1,581.00000 | 1,566,000 | 29.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 1.00000 | 1,000 | 29.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 885.00000 | 870,000 | 21.78 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 5.00000 | 5,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Call | | 280.00000 | 266,000 | 23.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Put | | 150.00000 | 151,000 | 23.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Call | | 369.00000 | 354,000 | 22.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 89.00000 | 89,000 | 22.11 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 788.00000 | 774,000 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 8.00000 | 9,000 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 1,481.00000 | 1,466,000 | 28.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 1.00000 | 1,000 | 28.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Call | | 476.00000 | 461,000 | 21.13 | 0.00 | 0 | 11,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Put | | 46.00000 | 46,000 | 21.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Call | | 2,480.00000 | 2,465,000 | 33.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Put | | 0.00000 | 0,000 | 33.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Call | | 603.00000 | 589,000 | 21.35 | 0.00 | 0 | 12,579 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Put | | 23.00000 | 24,000 | 21.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Call | | 984.00000 | 969,000 | 22.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Put | | 4.00000 | 4,000 | 22.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 438.00000 | 423,000 | 21.46 | 0.00 | 0 | 1,620 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 58.00000 | 58,000 | 21.46 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Call | | 144.00000 | 135,000 | 25.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Put | | 364.00000 | 370,000 | 25.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 401.00000 | 407,000 | 26.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 131.00000 | 122,000 | 26.36 | 1,039,806.00 | 8,523 | 19,273 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 4.00000 | 3,000 | 40.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 2,424.00000 | 2,438,000 | 40.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 3,370.00000 | 3,385,000 | 41.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 41.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Put | | 293.00000 | 298,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Call | | 173.00000 | 163,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Put | | 201.00000 | 203,000 | 23.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Call | | 231.00000 | 218,000 | 23.74 | 0.00 | 0 | 12,500 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 9.00 | Put | | 0.00000 | 569,000 | 28.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 9.00 | Call | | 0.00000 | 84,000 | 28.13 | 699,972.00 | 8,333 | 8,333 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 1,615.00000 | 1,600,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 14.00000 | 14,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 1,567.00000 | 1,552,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 16.00000 | 16,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 1,663.00000 | 1,648,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 12.00000 | 12,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,650.00000 | 1,634,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 13.00000 | 12,000 | 20.49 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,507.00000 | 1,492,000 | 20.50 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 20.00000 | 20,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,414.00000 | 1,398,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 27.00000 | 26,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,845.00000 | 1,830,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 8.00000 | 8,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,460.00000 | 1,445,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 23.00000 | 23,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,894.00000 | 1,879,000 | 21.60 | 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 | 6.75 | Put | | 7.00000 | 7,000 | 21.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 1,146.00000 | 1,130,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 59.00000 | 58,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 831.00000 | 818,000 | 21.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 144.00000 | 146,000 | 21.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 1,277.00000 | 1,262,000 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 40.00000 | 40,000 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 619.00000 | 609,000 | 22.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 282.00000 | 287,000 | 22.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,944.00000 | 1,929,000 | 21.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 7.00000 | 7,000 | 21.97 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 594.00000 | 584,000 | 22.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 307.00000 | 312,000 | 22.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,795.00000 | 1,780,000 | 20.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 8.00000 | 8,000 | 20.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 797.00000 | 784,000 | 21.35 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 160.00000 | 162,000 | 21.35 | 1,170,774.00 | 7,227 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,554.00000 | 1,539,000 | 20.50 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 17.00000 | 17,000 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,994.00000 | 1,978,000 | 22.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 7.00000 | 6,000 | 22.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 1,233.00000 | 1,217,000 | 20.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 46.00000 | 45,000 | 20.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 672.00000 | 661,000 | 22.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 235.00000 | 239,000 | 22.07 | 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 | 7.85 | Call | | 902.00000 | 888,000 | 20.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 115.00000 | 116,000 | 20.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,602.00000 | 1,586,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 15.00000 | 14,000 | 20.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 2,043.00000 | 2,028,000 | 22.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 6.00000 | 6,000 | 22.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 939.00000 | 925,000 | 20.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 102.00000 | 103,000 | 20.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 764.00000 | 751,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 177.00000 | 179,000 | 21.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 866.00000 | 853,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 129.00000 | 131,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 702.00000 | 689,000 | 21.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 215.00000 | 217,000 | 21.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 1,322.00000 | 1,307,000 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 35.00000 | 35,000 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,368.00000 | 1,352,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 31.00000 | 30,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,746.00000 | 1,731,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 9.00000 | 9,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 1,019.00000 | 1,004,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 82.00000 | 82,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 732.00000 | 720,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 195.00000 | 198,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 1,189.00000 | 1,173,000 | 20.53 | 0.00 | 0 | 5,000 |

| 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 | 7.50 | Put | | 52.00000 | 51,000 | 20.53 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 2,242.00000 | 2,227,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 5.00000 | 5,000 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 2,491.00000 | 2,476,000 | 26.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 4.00000 | 4,000 | 26.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 1,103.00000 | 1,087,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 66.00000 | 65,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 645.00000 | 635,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 258.00000 | 263,000 | 22.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,441.00000 | 2,426,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 4.00000 | 4,000 | 25.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,698.00000 | 1,682,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 11.00000 | 10,000 | 20.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 979.00000 | 963,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 92.00000 | 91,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 570.00000 | 561,000 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Put | | 333.00000 | 339,000 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 2,192.00000 | 2,177,000 | 23.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 5.00000 | 5,000 | 23.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 1,061.00000 | 1,045,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 74.00000 | 73,000 | 20.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 2,093.00000 | 2,078,000 | 23.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 6.00000 | 6,000 | 23.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 2,142.00000 | 2,127,000 | 23.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 5.00000 | 5,000 | 23.46 | 0.00 | 0 | 2,420 |

| 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 | 6.35 | Call | | 2,292.00000 | 2,276,000 | 24.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 5.00000 | 4,000 | 24.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 2,540.00000 | 2,525,000 | 26.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 3.00000 | 3,000 | 26.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 547.00000 | 538,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 360.00000 | 366,000 | 23.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 525.00000 | 516,000 | 23.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 388.00000 | 394,000 | 23.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 411.00000 | 403,000 | 24.90 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 574.00000 | 581,000 | 24.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 712.00000 | 721,000 | 25.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 349.00000 | 343,000 | 25.76 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 484.00000 | 476,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 447.00000 | 454,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 0.00000 | 457,000 | 24.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 0.00000 | 485,000 | 24.25 | 170,720.00 | 352 | 176 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,549.00000 | 1,539,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 67.00000 | 70,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,506.00000 | 1,496,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 74.00000 | 77,000 | 20.57 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,592.00000 | 1,582,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 60.00000 | 63,000 | 20.51 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 918.00000 | 913,000 | 21.74 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 286.00000 | 294,000 | 21.74 | 77,616.00 | 264 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 26.00000 | 27,000 | 20.97 | 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 | | 2,008.00000 | 1,996,000 | 20.97 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 720.00000 | 718,000 | 23.34 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 488.00000 | 499,000 | 23.34 | 0.00 | 0 | 200 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 0.00000 | 660,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 0.00000 | 591,000 | 23.99 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 0.00000 | 623,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 0.00000 | 654,000 | 24.37 | 172,656.00 | 264 | 132 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,718.00000 | 1,707,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 90.00000 | 95,000 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,677.00000 | 1,666,000 | 20.02 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 99.00000 | 104,000 | 20.02 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,760.00000 | 1,748,000 | 19.87 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 82.00000 | 86,000 | 19.87 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 108.00000 | 113,000 | 20.10 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 1,636.00000 | 1,625,000 | 20.10 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 948.00000 | 961,000 | 25.11 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 676.00000 | 673,000 | 25.11 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 1,197.00000 | 1,190,000 | 21.03 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 269.00000 | 278,000 | 21.03 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 852.00000 | 848,000 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 624.00000 | 636,000 | 23.53 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,018.00000 | 1,031,000 | 25.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 646.00000 | 643,000 | 25.38 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 752.00000 | 764,000 | 24.30 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 780.00000 | 776,000 | 24.30 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,469.00000 | 1,468,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 254.00000 | 266,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,436.00000 | 1,435,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 271.00000 | 283,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,502.00000 | 1,501,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 237.00000 | 249,000 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 366.00000 | 379,000 | 21.56 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 1,281.00000 | 1,281,000 | 21.56 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,013.00000 | 1,025,000 | 25.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 828.00000 | 827,000 | 25.05 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,449.00000 | 1,448,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 403.00000 | 416,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,421.00000 | 1,420,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 425.00000 | 438,000 | 21.67 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,478.00000 | 1,477,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 382.00000 | 395,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,076.00000 | 1,086,000 | 24.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 972.00000 | 968,000 | 24.88 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,366.00000 | 1,365,000 | 21.89 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 470.00000 | 483,000 | 21.89 | 0.00 | 0 | 180 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 2,158.00000 | 2,152,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 921.00000 | 929,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 2,139.00000 | 2,133,000 | 23.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 952.00000 | 960,000 | 23.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 2,177.00000 | 2,171,000 | 23.04 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 890.00000 | 898,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 634.00000 | 644,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,371.00000 | 2,367,000 | 21.78 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 3,331,544.00 | 24,963 | 305,267 |
| Total \$ / R | | | | | | | | | | 246 677 117.10 | 53,334 | 609,582 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Future | | | 8.51470 | | 8.53010 | | | 0.00 | 0 | 356 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 8.62160 | | 8.63660 | | | 0.00 | 0 | 432 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 788 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | | 153,104.00000 | 151,564,000 | 29.10 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | | 94.00000 | 94,000 | 29.10 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | | 148,116.00000 | 146,576,000 | 28.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | | 106.00000 | 106,000 | 28.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | | 158,094.00000 | 156,553,000 | 29.66 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | | 84.00000 | 83,000 | 29.66 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | | 114,555.00000 | 112,997,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | | 5,895.00000 | 5,837,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | | 110,284.00000 | 108,724,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | | 6,624.00000 | 6,564,000 | 20.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | | 118,889.00000 | 117,333,000 | 20.53 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | | 5,229.00000 | 5,173,000 | 20.53 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | | 23,546.00000 | 23,973,000 | 22.07 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | | 67,206.00000 | 66,133,000 | 22.07 | 0.00 | 0 | 80 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 868 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 13.19010 | 13.27430 | | | 2,308,267.50 | 175 | 13,924 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | | | 13.34410 | 13.42730 | | | 3,002,422.50 | 225 | 5,737 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 13.48390 | 13.56340 | | | 40,451.70 | 3 | 2,854 |
| Total £ / R Future | | | | | | | | | | 5,351,141.70 | 403 | 22,515 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1,629.00000 | 1,546,000 | 23.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 5.00000 | 6,000 | 23.64 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 1,579.00000 | 1,497,000 | 23.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 5.00000 | 7,000 | 23.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 1,678.00000 | 1,596,000 | 23.84 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 4.00000 | 6,000 | 23.84 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 1,090.00000 | 1,011,000 | 20.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 16.00000 | 21,000 | 20.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Call | | 1,976.00000 | 1,893,000 | 25.05 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Put | | 2.00000 | 3,000 | 25.05 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 1,384.00000 | 1,302,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 10.00000 | 12,000 | 22.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1,530.00000 | 1,448,000 | 23.23 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 6.00000 | 8,000 | 23.23 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 2,774.00000 | 2,690,000 | 28.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 0.00000 | 0,000 | 28.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Call | | 2,574.00000 | 2,491,000 | 27.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Put | | 0.00000 | 1,000 | 27.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 2,025.00000 | 1,956,000 | 20.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 48.00000 | 62,000 | 20.53 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 1,978.00000 | 1,909,000 | 20.35 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 51.00000 | 65,000 | 20.35 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 2,073.00000 | 2,003,000 | 20.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 46.00000 | 59,000 | 20.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 1,930.00000 | 1,863,000 | 20.18 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 53.00000 | 69,000 | 20.18 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 1,600.00000 | 1,542,000 | 18.97 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 73.00000 | 98,000 | 18.97 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 2,460.00000 | 2,383,000 | 22.08 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 33.00000 | 39,000 | 22.08 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 1,694.00000 | 1,632,000 | 19.31 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 67.00000 | 88,000 | 19.31 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 1,264.00000 | 1,222,000 | 19.08 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 137.00000 | 178,000 | 19.08 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 2,121.00000 | 2,050,000 | 20.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 44.00000 | 56,000 | 20.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 2,557.00000 | 2,480,000 | 22.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 30.00000 | 36,000 | 22.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 1,788.00000 | 1,724,000 | 19.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 61.00000 | 80,000 | 19.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 2,363.00000 | 2,287,000 | 21.74 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 36.00000 | 43,000 | 21.74 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 1,507.00000 | 1,452,000 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 80.00000 | 108,000 | 18.62 | 0.00 | 0 | 768 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,878.00000 | 1,817,000 | 19.09 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 165.00000 | 183,000 | 19.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,837.00000 | 1,776,000 | 19.06 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 174.00000 | 192,000 | 19.06 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,920.00000 | 1,858,000 | 19.13 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 157.00000 | 174,000 | 19.13 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 1,536 |
| Total £ / R | | | | | | | | | | 5 351 141.70 | 403 | 24,051 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.11040 | 0.11040 | | | 2,208.00 | 20 | 5,905 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.11210 | 0.11210 | | | 0.00 | 0 | 31 |
| Total ¥ / R Future | | | | | | | | | | 2,208.00 | 20 | 5,936 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Call | | 3,040.00000 | 3,040,000 | 29.32 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 29.32 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Call | | 2,041.00000 | 2,041,000 | 27.89 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Put | | 1.00000 | 1,000 | 27.89 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Call | | 4,040.00000 | 4,040,000 | 22.28 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Put | | 0.00000 | 0,000 | 22.28 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 2,223.00000 | 2,223,000 | 20.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 13.00000 | 13,000 | 20.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 1,331.00000 | 1,329,000 | 21.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 121.00000 | 119,000 | 21.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 3,215.00000 | 3,215,000 | 26.13 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 5.00000 | 5,000 | 26.13 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 2 208.00 | 20 | 5,936 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.35270 | 11.41720 | | | 1,748,315.80 | 154 | 21,643 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.51240 | 11.57500 | | | 23,024,800.00 | 2,000 | 11,017 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.65500 | 11.71320 | | | 34,965.00 | 3 | 14,099 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.79290 | 11.85200 | | | 0.00 | 0 | 200 |
| Total € / R Future | | | | | | | | | | 24,808,080.80 | 2,157 | 46,959 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 1,618.00000 | 1,554,000 | 22.15 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 1.00000 | 1,000 | 22.15 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 1,568.00000 | 1,504,000 | 21.91 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 1.00000 | 1,000 | 21.91 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 1,668.00000 | 1,604,000 | 22.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 1.00000 | 1,000 | 22.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Call | | 1,419.00000 | 1,355,000 | 21.18 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Put | | 2.00000 | 2,000 | 21.18 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Call | | 1,868.00000 | 1,803,000 | 23.37 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Put | | 1.00000 | 0,000 | 23.37 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Call | | 2,117.00000 | 2,053,000 | 24.58 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Put | | 0.00000 | 0,000 | 24.58 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 2,017.00000 | 1,953,000 | 24.10 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 0.00000 | 0,000 | 24.10 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 105.00000 | 84,000 | 19.07 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 438.00000 | 481,000 | 19.07 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Call | | 1,469.00000 | 1,405,000 | 21.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Put | | 2.00000 | 2,000 | 21.42 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 144.00000 | 117,000 | 18.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 327.00000 | 364,000 | 18.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Call | | 1,918.00000 | 1,853,000 | 23.61 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Put | | 1.00000 | 0,000 | 23.61 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Call | | 469.00000 | 415,000 | 16.16 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Put | | 52.00000 | 62,000 | 16.16 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Call | | 1,172.00000 | 1,108,000 | 19.97 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Put | | 5.00000 | 5,000 | 19.97 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 130.00000 | 105,000 | 18.54 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 363.00000 | 402,000 | 18.54 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Call | | 1,073.00000 | 1,010,000 | 19.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Put | | 6.00000 | 7,000 | 19.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Call | | 1,370.00000 | 1,305,000 | 20.94 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Put | | 3.00000 | 2,000 | 20.94 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Call | | 1,818.00000 | 1,753,000 | 23.13 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Put | | 1.00000 | 0,000 | 23.13 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Call | | 328.00000 | 282,000 | 16.69 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Put | | 111.00000 | 129,000 | 16.69 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Call | | 1,270.00000 | 1,206,000 | 20.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Put | | 3.00000 | 3,000 | 20.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Call | | 1,320.00000 | 1,256,000 | 20.70 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Put | | 3.00000 | 3,000 | 20.70 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Put | | 5.00000 | 6,000 | 19.62 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Call | | 1,122.00000 | 1,059,000 | 19.62 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 509.00000 | 453,000 | 16.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 42.00000 | 50,000 | 16.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 560.00000 | 607,000 | 19.86 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 77.00000 | 60,000 | 19.86 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 1,530.00000 | 1,473,000 | 18.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 55.00000 | 61,000 | 18.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 1,485.00000 | 1,427,000 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 60.00000 | 65,000 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 1,576.00000 | 1,518,000 | 18.96 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 51.00000 | 56,000 | 18.96 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 2,535.00000 | 2,474,000 | 21.61 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 10.00000 | 12,000 | 21.61 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 1,395.00000 | 1,338,000 | 18.52 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 70.00000 | 76,000 | 18.52 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 1,809.00000 | 1,749,000 | 19.50 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 34.00000 | 37,000 | 19.50 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 2,585.00000 | 2,523,000 | 21.84 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 10.00000 | 11,000 | 21.84 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 1,715.00000 | 1,656,000 | 19.28 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 40.00000 | 44,000 | 19.28 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 1,100.00000 | 1,047,000 | 18.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 125.00000 | 135,000 | 18.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 984.00000 | 935,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 159.00000 | 173,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 1,350.00000 | 1,294,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 75.00000 | 82,000 | 18.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 749.00000 | 705,000 | 18.53 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 274.00000 | 293,000 | 18.53 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 543.00000 | 507,000 | 19.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 468.00000 | 495,000 | 19.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 876.00000 | 828,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 201.00000 | 216,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 445.00000 | 414,000 | 20.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 620.00000 | 652,000 | 20.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 841.00000 | 795,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 216.00000 | 233,000 | 18.21 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 2,047.00000 | 1,987,000 | 20.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 22.00000 | 25,000 | 20.04 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 639.00000 | 599,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 364.00000 | 387,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 1,485.00000 | 1,437,000 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 172.00000 | 182,000 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 1,445.00000 | 1,397,000 | 18.57 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 182.00000 | 192,000 | 18.57 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 1,526.00000 | 1,477,000 | 18.69 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 163.00000 | 172,000 | 18.69 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 1,429.00000 | 1,384,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 303.00000 | 317,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 1,394.00000 | 1,349,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 318.00000 | 332,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 1,465.00000 | 1,419,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 289.00000 | 302,000 | 18.00 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 21,920 |
| Total € / R | | | | | | | | | | 24 808 080.80 | 2,157 | 68,879 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 8.25650 | 8.26260 | | | 1,733,865.00 | 210 | 9,692 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.27780 | 8.28170 | | | 5,860,682.40 | 708 | 21,973 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.31390 | 8.31690 | | | 66,511.20 | 8 | 6,402 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.34930 | 8.35470 | | | 0.00 | 0 | 2,098 |
| Total AU\$ / R Future | | | | | | | | | | 7,661,058.60 | 926 | 40,165 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,613.00000 | 1,607,000 | 31.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 1,000 | 31.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,563.00000 | 1,557,000 | 30.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 1,000 | 30.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,663.00000 | 1,657,000 | 31.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 1,000 | 31.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 770.00000 | 765,000 | 22.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 7.00000 | 9,000 | 22.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 966.00000 | 961,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 3.00000 | 5,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,085.00000 | 1,085,000 | 20.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 53.00000 | 57,000 | 20.68 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,041.00000 | 1,042,000 | 20.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 59.00000 | 64,000 | 20.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,129.00000 | 1,129,000 | 20.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 47.00000 | 51,000 | 20.77 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 955.00000 | 957,000 | 20.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 73.00000 | 79,000 | 20.44 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,358.00000 | 1,357,000 | 21.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 26.00000 | 29,000 | 21.18 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 683.00000 | 687,000 | 20.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 151.00000 | 159,000 | 20.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 914.00000 | 915,000 | 20.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 82.00000 | 87,000 | 20.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,311.00000 | 1,310,000 | 21.10 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 29.00000 | 32,000 | 21.10 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,087.00000 | 2,084,000 | 24.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 5.00000 | 6,000 | 24.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 581.00000 | 586,000 | 20.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 199.00000 | 208,000 | 20.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Call | | 878.00000 | 878,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Put | | 211.00000 | 214,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 844.00000 | 844,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 227.00000 | 230,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.60 | Call | | 913.00000 | 913,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.60 | Put | | 196.00000 | 199,000 | 19.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.24 | Call | | 665.00000 | 661,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.24 | Put | | 547.00000 | 548,000 | 20.19 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.29 | Call | | 642.00000 | 638,000 | 20.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.29 | Put | | 574.00000 | 575,000 | 20.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.19 | Call | | 688.00000 | 684,000 | 20.13 | 0.00 | 0 | 0 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.19 | Put | | 520.00000 | 521,000 | 20.13 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | 7 661 058.60 | 926 | 40,165 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Future | | | 8.12310 | 8.16280 | | | 0.00 | 0 | 10 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CAD/ R | On | 19/03/2012 | Foreign Exchange Future | | | 8.20990 | 8.24960 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 915.00000 | 875,000 | 20.35 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 2.00000 | 2,000 | 20.35 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 866.00000 | 826,000 | 20.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 3.00000 | 3,000 | 20.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 965.00000 | 925,000 | 20.65 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 2.00000 | 2,000 | 20.65 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 524.00000 | 484,000 | 15.75 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 11.00000 | 11,000 | 15.75 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,363.00000 | 1,323,000 | 23.01 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 0.00000 | 0,000 | 23.01 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 572.00000 | 532,000 | 16.37 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 9.00000 | 9,000 | 16.37 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,313.00000 | 1,273,000 | 22.72 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 0.00000 | 0,000 | 22.72 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 767.00000 | 727,000 | 18.82 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 4.00000 | 4,000 | 18.82 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,263.00000 | 1,223,000 | 22.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 0.00000 | 0,000 | 22.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 718.00000 | 678,000 | 18.21 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 5.00000 | 5,000 | 18.21 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 771.00000 | 735,000 | 16.64 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 71.00000 | 75,000 | 16.64 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 731.00000 | 695,000 | 16.64 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 81.00000 | 85,000 | 16.64 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 812.00000 | 776,000 | 16.65 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 62.00000 | 66,000 | 16.65 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 10 |
| CF CANDOn 19/12/2011 Foreign Exchange Future | | | 0.22930 | 0.22700 | | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK Future | | | | | | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK | | | | | | | | 0.00 | 0 | 12,659 |
| CF CANDOn 19/12/2011 Foreign Exchange Future | | | 0.26490 | 0.26920 | | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL Future | | | | | | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL | | | | | | | | 0.00 | 0 | 18,519 |
| CF CANDOn 19/12/2011 Foreign Exchange Future | | | 0.03270 | 0.03150 | | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM Future | | | | | | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM | | | | | | | | 0.00 | 0 | 12,423 |
| CF CANDOn 30/03/2012 Foreign Exchange Future | | | 0.58430 | 0.59290 | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN Future | | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN | | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDOn 30/03/2012 Foreign Exchange Future | | | 0.02350 | 0.02080 | | | | 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 CANDOn 19/12/2011 Foreign Exchange Future | | | 0.03970 | 0.04060 | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP Future | | | | | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP | | | | | | | | 0.00 | 0 | 12,346 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| CF CANDOn 19/12/2011 Foreign Exchange Future | | | 0.26460 | 0.26080 | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR Future | | | | | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR | | | | | | | 0.00 | 0 | 18,750 |
| CF CANDOn 31/01/2012 Foreign Exchange Future | | | 0.15100 | 0.15100 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDOn 29/02/2012 Foreign Exchange Future | | | 0.11860 | 0.11860 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDOn 31/01/2012 Foreign Exchange Future | | | 0.01790 | 0.01720 | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU Future | | | | | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU | | | | | | | 0.00 | 0 | 19,481 |
| CF CANDOn 29/02/2012 Foreign Exchange Future | | | 0.03700 | 0.03630 | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV | | | | | | | 0.00 | 0 | 12,987 |
| CHF / R On 19/12/2011 Foreign Exchange Future | | | 9.25340 | 9.27690 | | | 0.00 | 0 | 1,067 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 9.39030 | 9.41210 | | | 234,757.50 | 25 | 25 |
| Total CHF / R Future | | | | | | | 234,757.50 | 25 | 1,092 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Call | | 983.00000 | 961,000 | 23.12 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Put | | 6.00000 | 8,000 | 23.12 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Call | | 934.00000 | 912,000 | 22.69 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Put | | 7.00000 | 9,000 | 22.69 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Call | | 1,032.00000 | 1,010,000 | 23.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 5.00000 | 7,000 | 23.55 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Call | | 790.00000 | 770,000 | 22.38 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Put | | 13.00000 | 17,000 | 22.38 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 1,130.00000 | 1,108,000 | 24.42 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 3.00000 | 5,000 | 24.42 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 1,378.00000 | 1,356,000 | 26.57 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 3,000 | 26.57 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Call | | 743.00000 | 724,000 | 22.27 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Put | | 16.00000 | 21,000 | 22.27 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Call | | 441.00000 | 432,000 | 22.18 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Put | | 64.00000 | 79,000 | 22.18 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 174.00000 | 174,000 | 24.66 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 297.00000 | 321,000 | 24.66 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Call | | 281.00000 | 279,000 | 23.26 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Put | | 154.00000 | 176,000 | 23.26 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Call | | 838.00000 | 817,000 | 22.48 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Put | | 11.00000 | 14,000 | 22.48 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 1,279.00000 | 1,257,000 | 25.71 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 2.00000 | 4,000 | 25.71 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 1,528.00000 | 1,505,000 | 27.87 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 1.00000 | 2,000 | 27.87 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 518.00000 | 507,000 | 21.75 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 41.00000 | 54,000 | 21.75 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 1,628.00000 | 1,605,000 | 28.73 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 1.00000 | 2,000 | 28.73 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------------|------------------|---------------|
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.70 | Call | | 605.00000 | 591,000 | 21.96 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.70 | Put | | 28.00000 | 38,000 | 21.96 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.95 | Call | | 405.00000 | 398,000 | 22.39 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.95 | Put | | 78.00000 | 95,000 | 22.39 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.60 | Call | | 697.00000 | 679,000 | 22.17 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.60 | Put | | 20.00000 | 26,000 | 22.17 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.45 | Call | | 158.00000 | 158,000 | 24.98 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.45 | Put | | 331.00000 | 355,000 | 24.98 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.20 | Call | | 255.00000 | 254,000 | 23.47 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.20 | Put | | 178.00000 | 201,000 | 23.47 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Call | | 951.00000 | 940,000 | 21.58 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 139.00000 | 150,000 | 21.58 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 915.00000 | 905,000 | 21.68 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 153.00000 | 165,000 | 21.68 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 988.00000 | 977,000 | 21.48 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 126.00000 | 137,000 | 21.48 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 234 757.50 | 25 | 1,092 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Future | | | 6.30210 | 6.30510 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Future | | | 6.35000 | 6.35220 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.39180 | 6.39310 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.26 | Call | | 134.00000 | 132,000 | 17.08 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.26 | Put | | 94.00000 | 95,000 | 17.08 | | 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 | 19/12/2011 | Foreign Exchange Option | 6.27 | Call | | 128.00000 | 126,000 | 17.08 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.27 | Put | | 98.00000 | 99,000 | 17.08 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 139.00000 | 137,000 | 17.08 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 89.00000 | 90,000 | 17.08 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Call | | 281.00000 | 278,000 | 17.14 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Put | | 213.00000 | 212,000 | 17.14 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Call | | 276.00000 | 273,000 | 17.14 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Put | | 218.00000 | 217,000 | 17.14 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Call | | 286.00000 | 283,000 | 17.14 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Put | | 208.00000 | 207,000 | 17.14 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Call | | 407.00000 | 408,000 | 18.93 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Put | | 314.00000 | 316,000 | 18.93 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Call | | 383.00000 | 384,000 | 18.96 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Put | | 340.00000 | 342,000 | 18.96 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Call | | 433.00000 | 434,000 | 18.89 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Put | | 290.00000 | 292,000 | 18.89 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 19/12/2011 | Foreign Exchange Future | | | 16,907.64000 | 16,968.68000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Future | | | 1.33820 | 1.34130 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Future | | | 1.35560 | 1.35890 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|------------------|
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Call | | 2,416.00000 | 2,385,000 | 31.17 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Put | | 3.00000 | 3,000 | 31.17 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Call | | 1,918.00000 | 1,888,000 | 27.46 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Put | | 5.00000 | 6,000 | 27.46 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Call | | 2,913.00000 | 2,882,000 | 31.65 | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Put | | 0.00000 | 0,000 | 31.65 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 1,721.00000 | 1,693,000 | 22.06 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 132.00000 | 137,000 | 22.06 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 1,346.00000 | 1,321,000 | 22.66 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 257.00000 | 265,000 | 22.66 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 2,149.00000 | 2,118,000 | 21.59 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 60.00000 | 62,000 | 21.59 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 281 402 819.70 | 31,902 | 753,945 |
| Total Options | | | | | | | | 3 331 544.00 | 24,963 | 328,803 |
| Grand Total: | | | | | | | | 284,734,363.70 | 56,865 | 1,082,748 |