

Currency Derivatives Daily MTM Report

Daily summary for: 15/12/2011

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| \$ / R | On | 19/12/2011 | | | 8.36780 | 8.37730 | | | 440,079,337.60 | 52,592 | 118,206 |
| \$ / R | On | 19/03/2012 | | | 8.48140 | 8.48770 | | | 568,525,204.80 | 67,032 | 125,574 |
| \$ / R | On | 18/06/2012 | | | 8.58760 | 8.59300 | | | 6,638,214.80 | 773 | 27,011 |
| \$ / R | On | 17/09/2012 | | | 8.68680 | 8.69370 | | | 6,080,760.00 | 700 | 2,523 |
| \$ / R | On | 14/12/2012 | | | 8.78390 | 8.79110 | | | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | | | 8.86390 | 8.87080 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | | | 9.60120 | 9.60710 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 1,021,323,517.20 | 121,097 | 273,314 |
| \$ / R | On | 19/12/2011 | 7.35 | Call | | 1,027.00000 | 1,018,000 | 35.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.35 | Put | | 0.00000 | 0,000 | 35.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.40 | Call | | 977.00000 | 968,000 | 34.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.40 | Put | | 0.00000 | 0,000 | 34.53 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | 7.30 | Call | | 1,077.00000 | 1,068,000 | 35.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.30 | Put | | 0.00000 | 0,000 | 35.63 | 0.00 | 0 | 3,780 |
| \$ / R | On | 19/12/2011 | 6.75 | Put | | 0.00000 | 0,000 | 41.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 6.75 | Call | | 1,627.00000 | 1,618,000 | 41.71 | 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 | | 5.00000 | 4,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 382.00000 | 372,000 | 25.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 0.00000 | 0,000 | 38.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 1,377.00000 | 1,368,000 | 38.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 0.00000 | 0,000 | 36.18 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 1,127.00000 | 1,118,000 | 36.18 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Call | | 2,227.00000 | 2,218,000 | 32.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 1.00000 | 0,000 | 33.42 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 878.00000 | 868,000 | 33.42 | 0.00 | 0 | 11,280 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Call | | 1,927.00000 | 1,918,000 | 37.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 0,000 | 37.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Call | | 1,977.00000 | 1,968,000 | 37.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 2,127.00000 | 2,118,000 | 34.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 0,000 | 34.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Call | | 335.00000 | 325,000 | 25.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Put | | 8.00000 | 7,000 | 25.25 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Call | | 2,427.00000 | 2,418,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 0,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 927.00000 | 918,000 | 33.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 0,000 | 33.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,677.00000 | 1,668,000 | 42.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 42.26 | 0.00 | 0 | 16,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,577.00000 | 1,568,000 | 41.16 | 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 | | 0.00000 | 0,000 | 41.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 480.00000 | 470,000 | 27.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 3.00000 | 2,000 | 27.38 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Call | | 678.00000 | 668,000 | 30.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Put | | 1.00000 | 0,000 | 30.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,527.00000 | 1,518,000 | 40.61 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 0.00000 | 0,000 | 40.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Call | | 2,077.00000 | 2,068,000 | 35.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 0,000 | 35.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Call | | 2,027.00000 | 2,018,000 | 36.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 0,000 | 36.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Call | | 2,377.00000 | 2,368,000 | 30.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Put | | 0.00000 | 0,000 | 30.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Call | | 579.00000 | 569,000 | 28.89 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Put | | 2.00000 | 1,000 | 28.89 | 0.00 | 0 | 12,688 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 778.00000 | 768,000 | 31.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 1.00000 | 0,000 | 31.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,777.00000 | 1,768,000 | 40.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 40.53 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Call | | 2,527.00000 | 2,518,000 | 27.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 0,000 | 27.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Call | | 529.00000 | 519,000 | 28.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Put | | 2.00000 | 1,000 | 28.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 0.00000 | 0,000 | 36.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 1,177.00000 | 1,168,000 | 36.74 | 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 | | 1,827.00000 | 1,818,000 | 39.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Put | | 0.00000 | 0,000 | 39.66 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Call | | 104.00000 | 83,000 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Put | | 77.00000 | 65,000 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Call | | 205.00000 | 191,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Put | | 28.00000 | 23,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Call | | 2,277.00000 | 2,268,000 | 31.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 31.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Call | | 1,227.00000 | 1,218,000 | 37.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Put | | 0.00000 | 0,000 | 37.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,477.00000 | 1,468,000 | 40.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 0.00000 | 0,000 | 40.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Call | | 1,277.00000 | 1,268,000 | 37.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Put | | 0.00000 | 0,000 | 37.84 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,727.00000 | 1,718,000 | 41.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Call | | 2,177.00000 | 2,168,000 | 33.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 33.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Call | | 134.00000 | 115,000 | 21.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Put | | 57.00000 | 47,000 | 21.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Call | | 1,877.00000 | 1,868,000 | 38.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 0,000 | 38.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 1,427.00000 | 1,418,000 | 39.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 0.00000 | 0,000 | 39.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 728.00000 | 718,000 | 31.16 | 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 | | 1.00000 | 0,000 | 31.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Call | | 78.00000 | 62,000 | 21.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Put | | 101.00000 | 94,000 | 21.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Call | | 168.00000 | 151,000 | 22.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 41.00000 | 33,000 | 22.48 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 628.00000 | 618,000 | 29.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 1.00000 | 0,000 | 29.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 1,327.00000 | 1,318,000 | 38.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 0.00000 | 0,000 | 38.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Call | | 290.00000 | 278,000 | 24.56 | 0.00 | 0 | 11,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Put | | 13.00000 | 10,000 | 24.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Call | | 2,327.00000 | 2,318,000 | 30.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Put | | 0.00000 | 0,000 | 30.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Call | | 431.00000 | 421,000 | 26.63 | 0.00 | 0 | 12,579 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Put | | 4.00000 | 3,000 | 26.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Call | | 828.00000 | 818,000 | 32.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Put | | 1.00000 | 0,000 | 32.67 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 246.00000 | 233,000 | 23.87 | 0.00 | 0 | 1,620 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 19.00000 | 15,000 | 23.87 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Call | | 13.00000 | 7,000 | 28.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Put | | 386.00000 | 389,000 | 28.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 433.00000 | 437,000 | 28.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 10.00000 | 5,000 | 28.88 | 0.00 | 0 | 19,273 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 0.00000 | 0,000 | 58.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 2,573.00000 | 2,582,000 | 58.75 | 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 | | 3,523.00000 | 3,532,000 | 58.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 58.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Put | | 294.00000 | 295,000 | 26.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Call | | 21.00000 | 13,000 | 26.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Put | | 170.00000 | 166,000 | 23.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Call | | 47.00000 | 34,000 | 23.76 | 0.00 | 0 | 26,550 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 9.00 | Put | | 626.00000 | 633,000 | 31.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 9.00 | Call | | 3.00000 | 1,000 | 31.65 | 0.00 | 0 | 8,333 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 1,467.00000 | 1,460,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 15.00000 | 15,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 1,419.00000 | 1,413,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 17.00000 | 18,000 | 21.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 1,515.00000 | 1,508,000 | 21.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 13.00000 | 13,000 | 21.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,501.00000 | 1,495,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 13.00000 | 14,000 | 21.44 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,359.00000 | 1,352,000 | 21.23 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 21.00000 | 21,000 | 21.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,265.00000 | 1,259,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 27.00000 | 28,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,695.00000 | 1,689,000 | 21.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 7.00000 | 8,000 | 21.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,312.00000 | 1,305,000 | 21.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 24.00000 | 24,000 | 21.16 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,745.00000 | 1,738,000 | 22.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 7.00000 | 7,000 | 22.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 996.00000 | 989,000 | 20.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 58.00000 | 58,000 | 20.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 692.00000 | 684,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 154.00000 | 153,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 1,129.00000 | 1,121,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 41.00000 | 40,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 493.00000 | 485,000 | 22.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 305.00000 | 304,000 | 22.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,794.00000 | 1,788,000 | 22.46 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 6.00000 | 7,000 | 22.46 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 470.00000 | 462,000 | 22.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 332.00000 | 331,000 | 22.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,646.00000 | 1,640,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 8.00000 | 9,000 | 21.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 659.00000 | 651,000 | 21.50 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 171.00000 | 170,000 | 21.50 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,406.00000 | 1,399,000 | 21.30 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 18.00000 | 18,000 | 21.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,844.00000 | 1,837,000 | 22.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 6.00000 | 6,000 | 22.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 1,084.00000 | 1,077,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 46.00000 | 46,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 543.00000 | 535,000 | 22.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 255.00000 | 254,000 | 22.25 | 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 | | 761.00000 | 753,000 | 21.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 123.00000 | 122,000 | 21.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,454.00000 | 1,447,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 16.00000 | 16,000 | 21.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,893.00000 | 1,887,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 5.00000 | 6,000 | 23.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 797.00000 | 789,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 109.00000 | 108,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 627.00000 | 619,000 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 189.00000 | 188,000 | 21.64 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 726.00000 | 718,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 138.00000 | 137,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 569.00000 | 561,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 231.00000 | 230,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 1,174.00000 | 1,167,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 36.00000 | 36,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,219.00000 | 1,212,000 | 21.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 31.00000 | 31,000 | 21.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,598.00000 | 1,591,000 | 21.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 10.00000 | 10,000 | 21.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 872.00000 | 864,000 | 20.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 84.00000 | 83,000 | 20.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 597.00000 | 589,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 209.00000 | 208,000 | 21.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 1,040.00000 | 1,032,000 | 20.73 | 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 | 20.73 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 2,092.00000 | 2,085,000 | 24.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 4.00000 | 4,000 | 24.64 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 2,341.00000 | 2,334,000 | 26.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 3.00000 | 3,000 | 26.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 953.00000 | 946,000 | 20.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 65.00000 | 65,000 | 20.59 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 517.00000 | 509,000 | 22.48 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 279.00000 | 278,000 | 22.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,291.00000 | 2,284,000 | 26.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 3.00000 | 3,000 | 26.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,550.00000 | 1,543,000 | 21.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 12.00000 | 12,000 | 21.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 834.00000 | 826,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 96.00000 | 95,000 | 20.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 448.00000 | 440,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Put | | 360.00000 | 359,000 | 23.19 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 2,042.00000 | 2,036,000 | 24.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 4.00000 | 5,000 | 24.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 911.00000 | 904,000 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 73.00000 | 73,000 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,943.00000 | 1,936,000 | 23.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 5.00000 | 5,000 | 23.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,992.00000 | 1,986,000 | 23.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 4.00000 | 5,000 | 23.91 | 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 | | 2,142.00000 | 2,135,000 | 25.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 4.00000 | 4,000 | 25.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 2,390.00000 | 2,384,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 2.00000 | 3,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 427.00000 | 419,000 | 23.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 389.00000 | 388,000 | 23.42 | 97,000.00 | 250 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 407.00000 | 399,000 | 23.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 419.00000 | 418,000 | 23.65 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 304.00000 | 298,000 | 24.98 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 616.00000 | 617,000 | 24.98 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 764.00000 | 765,000 | 25.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 252.00000 | 246,000 | 25.88 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 369.00000 | 362,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 481.00000 | 481,000 | 24.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 352.00000 | 345,000 | 24.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 514.00000 | 514,000 | 24.32 | 0.00 | 0 | 176 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Put | | 581.00000 | 582,000 | 24.76 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 319.00000 | 313,000 | 24.76 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 547.00000 | 547,000 | 24.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 335.00000 | 328,000 | 24.54 | 0.00 | 0 | 366 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,416.00000 | 1,410,000 | 20.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 73.00000 | 72,000 | 20.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,373.00000 | 1,368,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 80.00000 | 80,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,459.00000 | 1,453,000 | 20.67 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 66.00000 | 65,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 803.00000 | 797,000 | 21.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 310.00000 | 309,000 | 21.80 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 27.00000 | 27,000 | 21.15 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,870.00000 | 1,865,000 | 21.15 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 619.00000 | 613,000 | 23.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 526.00000 | 525,000 | 23.38 | 0.00 | 0 | 200 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 562.00000 | 557,000 | 23.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 619.00000 | 619,000 | 23.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 526.00000 | 521,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 683.00000 | 683,000 | 24.29 | 0.00 | 0 | 132 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,590.00000 | 1,587,000 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 96.00000 | 100,000 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,549.00000 | 1,546,000 | 20.16 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 105.00000 | 109,000 | 20.16 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,631.00000 | 1,628,000 | 20.03 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 87.00000 | 91,000 | 20.03 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 114.00000 | 119,000 | 20.23 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 1,508.00000 | 1,506,000 | 20.23 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 988.00000 | 997,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 582.00000 | 584,000 | 25.08 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 1,079.00000 | 1,080,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 285.00000 | 293,000 | 21.12 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 749.00000 | 752,000 | 23.60 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 655.00000 | 665,000 | 23.60 | 0.00 | 0 | 4,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,060.00000 | 1,069,000 | 25.36 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 554.00000 | 556,000 | 25.36 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 784.00000 | 793,000 | 24.25 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 678.00000 | 680,000 | 24.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,358.00000 | 1,353,000 | 20.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 267.00000 | 269,000 | 20.68 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,326.00000 | 1,321,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 285.00000 | 287,000 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,391.00000 | 1,386,000 | 20.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 250.00000 | 252,000 | 20.58 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 388.00000 | 390,000 | 21.40 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 1,179.00000 | 1,174,000 | 21.40 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,049.00000 | 1,051,000 | 24.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 740.00000 | 735,000 | 24.86 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,338.00000 | 1,335,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 417.00000 | 421,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,312.00000 | 1,309,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 441.00000 | 445,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,367.00000 | 1,363,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 396.00000 | 399,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,106.00000 | 1,110,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 877.00000 | 874,000 | 24.66 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,263.00000 | 1,260,000 | 21.73 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 492.00000 | 496,000 | 21.73 | 0.00 | 0 | 180 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 2,023.00000 | 2,034,000 | 22.84 | 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 | 8.50 | Put | | 916.00000 | 933,000 | 22.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 2,004.00000 | 2,015,000 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 947.00000 | 964,000 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 2,043.00000 | 2,053,000 | 22.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 886.00000 | 902,000 | 22.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 634.00000 | 647,000 | 21.47 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,241.00000 | 2,248,000 | 21.47 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 97,000.00 | 250 | 363,523 |
| Total \$ / R | | | | | | | | | | 1,021,420,517.20 | 121,347 | 636,837 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Future | | | 8.36780 | 8.37730 | | | | 41,839.00 | 5 | 119 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 8.48140 | 8.48770 | | | | 42,407.00 | 5 | 731 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Future | | | 8.58760 | 8.59300 | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 84,246.00 | 10 | 850 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | | 137,730.00000 | 136,780,000 | 38.95 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | | 0.00000 | 0,000 | 38.95 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | | 132,730.00000 | 131,780,000 | 38.39 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | | 0.00000 | 0,000 | 38.39 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | | 142,730.00000 | 141,780,000 | 39.50 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | | 0.00000 | 0,000 | 39.50 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | | 99,628.00000 | 98,882,000 | 20.66 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | | 5,858.00000 | 5,742,000 | 20.66 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | | 95,342.00000 | 94,585,000 | 20.59 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | | 6,572.00000 | 6,445,000 | 20.59 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | | 103,977.00000 | 103,243,000 | 20.73 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 5,207.00000 | 5,103,000 | 20.73 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 25,483.00000 | 25,332,000 | 22.25 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 54,253.00000 | 53,472,000 | 22.25 | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 68,088.00000 | 67,541,000 | 22.77 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 43,788.00000 | 43,781,000 | 22.77 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 65,931.00000 | 65,385,000 | 22.97 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 46,631.00000 | 46,625,000 | 22.97 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 70,329.00000 | 69,780,000 | 22.56 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 41,029.00000 | 41,020,000 | 22.56 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 84,246.00 | 10 | 930 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 12.97970 | 12.94900 | | | 28,892,812.20 | 2,226 | 4,182 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 13.14510 | 13.10880 | | | 32,152,914.60 | 2,446 | 10,288 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 13.29840 | 13.26050 | | | 0.00 | 0 | 2,985 |
| Total £ / R Future | | | | | | | | | 61,045,726.80 | 4,672 | 17,455 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1,299.00000 | 1,330,000 | 24.80 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 0.00000 | 0,000 | 24.80 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 1,249.00000 | 1,280,000 | 24.36 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 0.00000 | 0,000 | 24.36 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 1,349.00000 | 1,380,000 | 25.24 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 0.00000 | 0,000 | 25.24 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 751.00000 | 781,000 | 24.52 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 2.00000 | 1,000 | 24.52 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.30 | Call | | 1,649.00000 | 1,680,000 | 27.87 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.30 | Put | | 0.00000 | 0,000 | 27.87 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 1,049.00000 | 1,080,000 | 24.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 0.00000 | 0,000 | 24.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1,199.00000 | 1,230,000 | 24.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 0.00000 | 0,000 | 24.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 2,449.00000 | 2,480,000 | 34.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 0.00000 | 0,000 | 34.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Call | | 2,249.00000 | 2,280,000 | 33.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Put | | 0.00000 | 0,000 | 33.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 1,693.00000 | 1,729,000 | 18.10 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 34.00000 | 34,000 | 18.10 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 1,644.00000 | 1,680,000 | 17.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 35.00000 | 35,000 | 17.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 1,741.00000 | 1,777,000 | 18.35 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 32.00000 | 32,000 | 18.35 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 1,596.00000 | 1,632,000 | 17.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 37.00000 | 37,000 | 17.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 1,270.00000 | 1,302,000 | 16.15 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 61.00000 | 57,000 | 16.15 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 2,131.00000 | 2,167,000 | 20.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 22.00000 | 22,000 | 20.38 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 1,357.00000 | 1,393,000 | 16.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 48.00000 | 48,000 | 16.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 949.00000 | 981,000 | 16.74 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 140.00000 | 136,000 | 16.74 | 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 | 11.35 | Call | | 1,789.00000 | 1,826,000 | 18.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 30.00000 | 31,000 | 18.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 2,229.00000 | 2,265,000 | 20.89 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 20.00000 | 20,000 | 20.89 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 1,452.00000 | 1,488,000 | 16.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 43.00000 | 43,000 | 16.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 2,033.00000 | 2,069,000 | 19.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 24.00000 | 24,000 | 19.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 1,185.00000 | 1,217,000 | 16.30 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 76.00000 | 72,000 | 16.30 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 1,227.00000 | 1,259,000 | 16.22 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 68.00000 | 64,000 | 16.22 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 778.00000 | 807,000 | 17.16 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 219.00000 | 212,000 | 17.16 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 349.00000 | 339,000 | 17.85 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 608.00000 | 634,000 | 17.85 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 778.00000 | 759,000 | 19.61 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 337.00000 | 354,000 | 19.61 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,572.00000 | 1,614,000 | 18.11 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 162.00000 | 166,000 | 18.11 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,530.00000 | 1,572,000 | 18.02 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 170.00000 | 174,000 | 18.02 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,615.00000 | 1,656,000 | 18.20 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 155.00000 | 158,000 | 18.20 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 25,536 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total £ / R | | | | | | | | | | 61,045,726.80 | 4,672 | 42,991 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.10750 | 0.10740 | | | 53,750.00 | 500 | 1,992 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10920 | 0.10900 | | | 163,800.00 | 1,500 | 4,219 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.11080 | 0.11060 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 217,550.00 | 2,000 | 6,211 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Call | | 2,740.00000 | 2,750,000 | 28.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 28.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Call | | 1,740.00000 | 1,750,000 | 29.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Put | | 0.00000 | 0,000 | 29.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Call | | 3,740.00000 | 3,750,000 | 54.62 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Put | | 0.00000 | 0,000 | 54.62 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,914.00000 | 1,933,000 | 20.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 14.00000 | 13,000 | 20.52 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 1,047.00000 | 1,060,000 | 21.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 147.00000 | 140,000 | 21.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,905.00000 | 2,924,000 | 26.40 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 5.00000 | 4,000 | 26.40 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 869.00000 | 878,000 | 23.45 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 609.00000 | 598,000 | 23.45 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 525.00000 | 529,000 | 25.83 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,265.00000 | 1,249,000 | 25.83 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 1,453.00000 | 1,468,000 | 21.33 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 193.00000 | 188,000 | 21.33 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total ¥ / R | | | | | | | | | | 217,550.00 | 2,000 | 6,211 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.90220 | 10.87990 | | | 20,954,028.40 | 1,922 | 13,409 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.06280 | 11.03990 | | | 28,276,516.80 | 2,556 | 22,956 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.21250 | 11.19120 | | | 0.00 | 0 | 14,009 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.35440 | 11.33760 | | | 0.00 | 0 | 200 |
| Total € / R Future | | | | | | | | | | 49,230,545.20 | 4,478 | 50,574 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 1,080.00000 | 1,102,000 | 29.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 0.00000 | 0,000 | 29.49 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 1,030.00000 | 1,052,000 | 28.98 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 0.00000 | 0,000 | 28.98 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 1,130.00000 | 1,152,000 | 29.29 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Call | | 880.00000 | 902,000 | 27.43 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Put | | 0.00000 | 0,000 | 27.43 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Call | | 1,330.00000 | 1,352,000 | 28.48 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Put | | 0.00000 | 0,000 | 28.48 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Call | | 1,580.00000 | 1,602,000 | 27.47 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Put | | 0.00000 | 0,000 | 27.47 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 1,480.00000 | 1,502,000 | 27.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 0.00000 | 0,000 | 27.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1.00000 | 1,000 | 27.66 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 871.00000 | 849,000 | 27.66 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Call | | 930.00000 | 952,000 | 27.95 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Put | | 0.00000 | 0,000 | 27.95 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 1.00000 | 1,000 | 25.19 | 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 | 11.60 | Put | | 721.00000 | 699,000 | 25.19 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Call | | 1,380.00000 | 1,402,000 | 28.28 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Put | | 0.00000 | 0,000 | 28.28 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Call | | 37.00000 | 37,000 | 16.52 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Put | | 157.00000 | 135,000 | 16.52 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Call | | 631.00000 | 653,000 | 24.85 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Put | | 1.00000 | 1,000 | 24.85 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1.00000 | 1,000 | 26.01 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 771.00000 | 749,000 | 26.01 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Call | | 533.00000 | 554,000 | 23.82 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Put | | 3.00000 | 2,000 | 23.82 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Call | | 830.00000 | 852,000 | 26.92 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Put | | 0.00000 | 0,000 | 26.92 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Call | | 1,280.00000 | 1,302,000 | 28.68 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Put | | 0.00000 | 0,000 | 28.68 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Call | | 10.00000 | 9,000 | 19.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Put | | 330.00000 | 307,000 | 19.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Call | | 731.00000 | 753,000 | 25.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Put | | 1.00000 | 1,000 | 25.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Call | | 780.00000 | 802,000 | 26.40 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Put | | 0.00000 | 0,000 | 26.40 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Put | | 2.00000 | 1,000 | 24.34 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Call | | 582.00000 | 603,000 | 24.34 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 50.00000 | 51,000 | 15.84 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 120.00000 | 99,000 | 15.84 | 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 | | 1,020.00000 | 998,000 | 30.14 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 0.00000 | 0,000 | 30.14 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.40 | Put | | 523.00000 | 501,000 | 22.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.40 | Call | | 3.00000 | 3,000 | 22.03 | 0.00 | 0 | 11,400 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 387.00000 | 407,000 | 21.45 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 7.00000 | 5,000 | 21.45 | 0.00 | 0 | 5,700 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 1,017.00000 | 1,038,000 | 17.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 77.00000 | 75,000 | 17.44 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 975.00000 | 996,000 | 17.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 85.00000 | 83,000 | 17.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 1,059.00000 | 1,080,000 | 17.45 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 69.00000 | 67,000 | 17.45 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 2,001.00000 | 2,024,000 | 20.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 11.00000 | 11,000 | 20.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 895.00000 | 915,000 | 17.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 105.00000 | 102,000 | 17.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 1,282.00000 | 1,305,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 42.00000 | 42,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 2,050.00000 | 2,073,000 | 20.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 10.00000 | 10,000 | 20.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 1,190.00000 | 1,212,000 | 17.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 50.00000 | 49,000 | 17.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 645.00000 | 661,000 | 17.55 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 205.00000 | 198,000 | 17.55 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 557.00000 | 572,000 | 17.85 | 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 | 10.75 | Put | | 267.00000 | 259,000 | 17.85 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 856.00000 | 876,000 | 17.40 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 116.00000 | 113,000 | 17.40 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 391.00000 | 401,000 | 18.60 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 451.00000 | 438,000 | 18.60 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 264.00000 | 270,000 | 19.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 724.00000 | 707,000 | 19.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 480.00000 | 492,000 | 18.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 340.00000 | 329,000 | 18.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 208.00000 | 212,000 | 20.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 918.00000 | 899,000 | 20.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 456.00000 | 468,000 | 18.25 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 366.00000 | 355,000 | 18.25 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 1,518.00000 | 1,540,000 | 18.89 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 28.00000 | 27,000 | 18.89 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 321.00000 | 329,000 | 19.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 581.00000 | 566,000 | 19.22 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 530.00000 | 544,000 | 17.95 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 290.00000 | 281,000 | 17.95 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 393.00000 | 381,000 | 18.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 433.00000 | 444,000 | 18.35 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 800.00000 | 781,000 | 20.14 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 240.00000 | 244,000 | 20.14 | 0.00 | 0 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 1,039.00000 | 1,058,000 | 18.25 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 248.00000 | 246,000 | 18.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 1,006.00000 | 1,025,000 | 18.28 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 265.00000 | 263,000 | 18.28 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 1,073.00000 | 1,093,000 | 18.22 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 232.00000 | 231,000 | 18.22 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 1,075.00000 | 1,085,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 463.00000 | 456,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 1,046.00000 | 1,055,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 484.00000 | 476,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 1,070.00000 | 1,080,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 408.00000 | 401,000 | 18.00 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 66,220 |
| Total € / R | | | | | | | | | | 49,230,545.20 | 4,478 | 116,794 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 8.33790 | 8.32470 | | | 4,627,534.50 | 555 | 6,780 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.37000 | 8.35160 | | | 4,896,450.00 | 585 | 42,235 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.40970 | 8.38980 | | | 0.00 | 0 | 6,933 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.45100 | 8.43260 | | | 0.00 | 0 | 2,098 |
| Total AU\$ / R Future | | | | | | | | | | 9,523,984.50 | 1,140 | 58,046 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,675.00000 | 1,688,000 | 37.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 0.00000 | 0,000 | 37.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,625.00000 | 1,638,000 | 38.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 0.00000 | 0,000 | 38.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,725.00000 | 1,738,000 | 36.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 0.00000 | 0,000 | 36.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 825.00000 | 838,000 | 29.00 | 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 | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 0.00000 | 0,000 | 29.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Call | | 1,025.00000 | 1,038,000 | 31.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 31.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,130.00000 | 1,149,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 28.00000 | 29,000 | 20.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,083.00000 | 1,102,000 | 19.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 31.00000 | 32,000 | 19.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,176.00000 | 1,195,000 | 20.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 24.00000 | 25,000 | 20.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 991.00000 | 1,010,000 | 19.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 39.00000 | 40,000 | 19.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,415.00000 | 1,434,000 | 21.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 13.00000 | 14,000 | 21.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 695.00000 | 714,000 | 18.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 93.00000 | 94,000 | 18.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 946.00000 | 965,000 | 19.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 44.00000 | 45,000 | 19.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,367.00000 | 1,386,000 | 20.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 15.00000 | 16,000 | 20.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,154.00000 | 2,173,000 | 24.92 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 2.00000 | 3,000 | 24.92 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 582.00000 | 601,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 130.00000 | 131,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Call | | 890.00000 | 914,000 | 18.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Put | | 150.00000 | 154,000 | 18.90 | 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 | | 853.00000 | 877,000 | 18.90 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 163.00000 | 167,000 | 18.90 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 927.00000 | 951,000 | 18.91 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 137.00000 | 141,000 | 18.91 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 656.00000 | 679,000 | 19.52 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 460.00000 | 464,000 | 19.52 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 632.00000 | 655,000 | 19.58 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 486.00000 | 490,000 | 19.58 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 681.00000 | 704,000 | 19.46 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 435.00000 | 439,000 | 19.46 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 9,523,984.50 | 1,140 | 58,046 |
| CAD/ R On 19/12/2011 Foreign Exchange Future | | | 8.09520 | 8.05490 | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 8.18990 | 8.14500 | | | | 0.00 | 0 | 7 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 8.28090 | 8.23550 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 17 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.25 | Call | | 805.00000 | 845,000 | 25.18 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.25 | Put | | 0.00000 | 0,000 | 25.18 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 755.00000 | 795,000 | 25.48 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 0.00000 | 0,000 | 25.48 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.20 | Call | | 855.00000 | 895,000 | 24.87 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.20 | Put | | 0.00000 | 0,000 | 24.87 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.65 | Call | | 406.00000 | 446,000 | 23.30 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.65 | Put | | 1.00000 | 1,000 | 23.30 | | 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 | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,255.00000 | 1,295,000 | 22.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 0.00000 | 0,000 | 22.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 456.00000 | 496,000 | 23.61 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 1.00000 | 1,000 | 23.61 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,205.00000 | 1,245,000 | 22.73 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 0.00000 | 0,000 | 22.73 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Call | | 655.00000 | 695,000 | 24.86 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.40 | Put | | 0.00000 | 0,000 | 24.86 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,155.00000 | 1,195,000 | 23.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 0.00000 | 0,000 | 23.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 605.00000 | 645,000 | 24.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 0.00000 | 0,000 | 24.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 657.00000 | 694,000 | 16.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 62.00000 | 54,000 | 16.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 617.00000 | 653,000 | 16.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 72.00000 | 63,000 | 16.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 699.00000 | 736,000 | 16.06 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 54.00000 | 46,000 | 16.06 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.15 | Call | | 429.00000 | 452,000 | 16.37 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.15 | Put | | 344.00000 | 321,000 | 16.37 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 407.00000 | 428,000 | 16.47 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 372.00000 | 347,000 | 16.47 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 453.00000 | 477,000 | 16.27 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 318.00000 | 296,000 | 16.27 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| Total CAD/ R | | | | | | | | 0.00 | 0 | 17 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.41420 | 0.39330 | | | | 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 CANDO 19/12/2011 Foreign Exchange Future | | | 0.27550 | 0.28240 | | | | 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 CANDO 19/12/2011 Foreign Exchange Future | | | 0.00370 | 0.00510 | | | | 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 CANDO 30/03/2012 Foreign Exchange Future | | | 0.50690 | 0.51160 | | | | 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 CANDO 30/03/2012 Foreign Exchange Future | | | 0.04990 | 0.04900 | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO Future | | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO | | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.00510 | 0.01010 | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP Future | | | | | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP | | | | | | | | 0.00 | 0 | 12,346 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.36220 | 0.35530 | | | | 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 CANDO 31/01/2012 Foreign Exchange Future | | | 0.15120 | 0.15110 | | | | 0.00 | 0 | 12,500 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 29/02/2012 Foreign Exchange Future | | | 0.12210 | 0.12180 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 31/01/2012 Foreign Exchange Future | | | 0.01770 | 0.01770 | | | 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 CANDO On 29/02/2012 Foreign Exchange Future | | | 0.04560 | 0.04570 | | | 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 | | | 8.88610 | 8.83250 | | | 222,152.50 | 25 | 253 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 9.02560 | 8.97390 | | | 225,640.00 | 25 | 50 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 9.16410 | 9.11230 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 447,792.50 | 50 | 303 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Call | | 534.00000 | 587,000 | 26.83 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Put | | 2.00000 | 1,000 | 26.83 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Call | | 484.00000 | 537,000 | 26.76 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Put | | 2.00000 | 1,000 | 26.76 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Call | | 583.00000 | 636,000 | 26.91 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Put | | 1.00000 | 0,000 | 26.91 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Call | | 340.00000 | 391,000 | 25.85 | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Put | | 8.00000 | 5,000 | 25.85 | 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 | 8.15 | Call | | 683.00000 | 736,000 | 27.06 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 1.00000 | 0,000 | 27.06 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 933.00000 | 986,000 | 28.34 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 1.00000 | 0,000 | 28.34 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Call | | 293.00000 | 343,000 | 25.10 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.55 | Put | | 11.00000 | 7,000 | 25.10 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Call | | 50.00000 | 67,000 | 19.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.90 | Put | | 118.00000 | 81,000 | 19.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 2.00000 | 3,000 | 27.99 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 570.00000 | 517,000 | 27.99 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Call | | 10.00000 | 13,000 | 23.86 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Put | | 328.00000 | 277,000 | 23.86 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Call | | 387.00000 | 439,000 | 26.60 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Put | | 5.00000 | 3,000 | 26.60 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 833.00000 | 886,000 | 27.29 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 1.00000 | 0,000 | 27.29 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 1,083.00000 | 1,136,000 | 29.91 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 1.00000 | 0,000 | 29.91 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 96.00000 | 129,000 | 21.35 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 64.00000 | 43,000 | 21.35 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 1,183.00000 | 1,236,000 | 30.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 1.00000 | 0,000 | 30.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Call | | 165.00000 | 208,000 | 22.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Put | | 33.00000 | 22,000 | 22.85 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Call | | 37.00000 | 49,000 | 20.65 | 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 | 8.95 | Put | | 155.00000 | 113,000 | 20.65 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Call | | 248.00000 | 297,000 | 24.35 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Put | | 16.00000 | 11,000 | 24.35 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Call | | 2.00000 | 2,000 | 28.92 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Put | | 620.00000 | 566,000 | 28.92 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Call | | 8.00000 | 10,000 | 24.66 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Put | | 376.00000 | 324,000 | 24.66 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 587.00000 | 631,000 | 21.23 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 213.00000 | 205,000 | 21.23 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 559.00000 | 602,000 | 21.41 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 235.00000 | 226,000 | 21.41 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Call | | 616.00000 | 663,000 | 21.16 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Put | | 192.00000 | 187,000 | 21.16 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Call | | 593.00000 | 634,000 | 23.14 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Put | | 581.00000 | 570,000 | 23.14 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Call | | 574.00000 | 614,000 | 23.31 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Put | | 612.00000 | 600,000 | 23.31 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Call | | 612.00000 | 654,000 | 22.97 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Put | | 550.00000 | 540,000 | 22.97 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 447,792.50 | 50 | 303 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 6.30980 | 6.28470 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 6.36820 | 6.33960 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 6.41310 | 6.38430 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NZ\$ / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.26 | Call | | 75.00000 | 80,000 | 20.84 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.26 | Put | | 55.00000 | 35,000 | 20.84 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.27 | Call | | 70.00000 | 73,000 | 20.60 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.27 | Put | | 60.00000 | 38,000 | 20.60 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 81.00000 | 87,000 | 21.08 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 51.00000 | 32,000 | 21.08 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Call | | 235.00000 | 248,000 | 15.74 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Put | | 179.00000 | 164,000 | 15.74 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Call | | 229.00000 | 242,000 | 15.73 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Put | | 183.00000 | 168,000 | 15.73 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Call | | 240.00000 | 253,000 | 15.74 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Put | | 174.00000 | 159,000 | 15.74 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Call | | 378.00000 | 392,000 | 18.38 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Put | | 294.00000 | 279,000 | 18.38 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Call | | 353.00000 | 367,000 | 18.40 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Put | | 319.00000 | 304,000 | 18.40 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Call | | 404.00000 | 419,000 | 18.36 | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Put | | 270.00000 | 256,000 | 18.36 | | 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 | | | 16,438.03000 | 16,428.73000 | | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 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 Future | | | 1.31280 | 1.31490 | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Future | | | 1.32870 | 1.33040 | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.34330 | 1.34430 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Call | | 2,149.00000 | 2,128,000 | 31.01 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10 | Put | | 0.00000 | 0,000 | 31.01 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Call | | 1,649.00000 | 1,628,000 | 34.10 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15 | Put | | 0.00000 | 0,000 | 34.10 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Call | | 2,649.00000 | 2,628,000 | 27.92 | 0.00 | 0 | 0 |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05 | Put | | 0.00000 | 0,000 | 27.92 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 1,443.00000 | 1,426,000 | 21.94 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 139.00000 | 139,000 | 21.94 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 1,084.00000 | 1,067,000 | 22.58 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 280.00000 | 280,000 | 22.58 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 1,865.00000 | 1,848,000 | 21.60 | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 61.00000 | 61,000 | 21.60 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 2,103.00000 | 2,092,000 | 21.68 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 160.00000 | 159,000 | 21.68 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 1,718.00000 | 1,708,000 | 21.96 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 275.00000 | 275,000 | 21.96 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 2,527.00000 | 2,516,000 | 21.40 | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 84.00000 | 83,000 | 21.40 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| Total Futures | | | | | | | 1,141,873,362.20 | 133,447 | 738,935 |
| Total Options | | | | | | | 97,000.00 | 250 | 455,359 |
| Grand Total: | | | | | | | 1,141,970,362.20 | 133,697 | 1,194,294 |