

# Currency Derivatives Daily MTM Report

Daily summary for: 03/08/2011

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R On 19/09/2011 Foreign Exchange Future |        |            | 6.81630   | 6.79040      |                   |            | 404,492,874.60        | 59,342           | 328,300        |
| \$ / R On 19/12/2011 Foreign Exchange Future |        |            | 6.90700   | 6.86310      |                   |            | 14,097,187.00         | 2,041            | 50,103         |
| \$ / R On 19/03/2012 Foreign Exchange Future |        |            | 6.99890   | 6.93180      |                   |            | 6,998,900.00          | 1,000            | 18,043         |
| \$ / R On 18/06/2012 Foreign Exchange Future |        |            | 7.09410   | 7.00860      |                   |            | 0.00                  | 0                | 2,000          |
| \$ / R On 17/09/2012 Foreign Exchange Future |        |            | 7.19430   | 7.10190      |                   |            | 0.00                  | 0                | 0              |
| \$ / R On 14/12/2012 Foreign Exchange Future |        |            | 7.29430   | 7.20850      |                   |            | 0.00                  | 0                | 0              |
| \$ / R On 12/12/2014 Foreign Exchange Future |        |            | 8.25310   | 8.23040      |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b>                   |        |            |           |              |                   |            | <b>425,588,961.60</b> | <b>62,383</b>    | <b>398,446</b> |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Call       |           | 6.00000      | 6,000             | 24.01      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Put        |           | 1,266.00000  | 1,240,000         | 24.01      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.10   | Call       |           | 5.00000      | 6,000             | 24.36      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.10   | Put        |           | 1,315.00000  | 1,290,000         | 24.36      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Call       |           | 6.00000      | 7,000             | 23.65      | 0.00                  | 0                | 3,000          |
| \$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Put        |           | 1,216.00000  | 1,191,000         | 23.65      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 7.80   | Put        |           | 1,020.00000  | 995,000           | 22.23      | 0.00                  | 0                | 0              |
| \$ / R On 19/09/2011 Foreign Exchange Option | 7.80   | Call       |           | 10.00000     | 11,000            | 22.23      | 0.00                  | 0                | 15,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Call       |           | 25.00000     | 29,000            | 19.39      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.40   | Put        |           | 635.00000    | 613,000           | 19.39      | 0.00  | 0                | 2,800         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Call       |           | 141.00000    | 156,000           | 15.13      | 0.00  | 0                | 1,230         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.80   | Put        |           | 151.00000    | 140,000           | 15.13      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 105.00000    | 117,000           | 15.84      | 0.00  | 0                | 6,000         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 215.00000    | 201,000           | 15.84      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Put        |           | 682.00000    | 659,000           | 19.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.45   | Call       |           | 22.00000     | 25,000            | 19.74      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Put        |           | 825.00000    | 801,000           | 20.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.60   | Call       |           | 15.00000     | 17,000            | 20.81      | 0.00  | 0                | 200           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Call       |           | 192.00000    | 214,000           | 15.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.70   | Put        |           | 102.00000    | 98,000            | 15.32      | 0.00  | 0                | 5,980         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 69.00000     | 65,000            | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 259.00000    | 281,000           | 15.52      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Put        |           | 369.00000    | 350,000           | 17.26      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.10   | Call       |           | 59.00000     | 66,000            | 17.26      | 0.00  | 0                | 6,060         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 3,010.00000  | 2,984,000         | 31.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 0.00000      | 0,000             | 31.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Put        |           | 543.00000    | 522,000           | 18.68      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Call       |           | 33.00000     | 38,000            | 18.68      | 0.00  | 0                | 8,880         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Put        |           | 454.00000    | 434,000           | 17.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Call       |           | 44.00000     | 50,000            | 17.97      | 0.00  | 0                | 6,250         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.55   | Put        |           | 55.00000     | 53,000            | 15.62      | 0.00  | 0                | 8,880         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.55   | Call       |           | 295.00000    | 319,000           | 15.62      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.75   | Call       |           | 163.00000    | 183,000           | 15.22      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.75   | Put        |           | 123.00000    | 117,000           | 15.22      | 0.00  | 0                | 1,980         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.85   | Put        |           | 182.00000    | 169,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.85   | Call       |           | 122.00000    | 135,000           | 15.48      | 0.00  | 0                | 2,480         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.50   | Put        |           | 730.00000    | 706,000           | 20.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.50   | Call       |           | 20.00000     | 22,000            | 20.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.95   | Call       |           | 91.00000     | 102,000           | 16.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.95   | Put        |           | 251.00000    | 236,000           | 16.19      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.65   | Call       |           | 14.00000     | 15,000            | 21.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.65   | Put        |           | 874.00000    | 849,000           | 21.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.15   | Call       |           | 51.00000     | 57,000            | 17.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.15   | Put        |           | 411.00000    | 391,000           | 17.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.00   | Call       |           | 79.00000     | 88,000            | 16.55      | 0.00  | 0                | 9,143         |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.00   | Put        |           | 289.00000    | 272,000           | 16.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.40   | Call       |           | 417.00000    | 442,000           | 15.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.40   | Put        |           | 27.00000     | 26,000            | 15.91      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Call       |           | 11.00000     | 12,000            | 21.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Put        |           | 971.00000    | 946,000           | 21.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.75   | Call       |           | 1,041.00000  | 1,067,000         | 17.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.75   | Put        |           | 1.00000      | 1,000             | 17.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Call       |           | 38.00000     | 43,000            | 18.32      | 0.00  | 0                | 500           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Put        |           | 498.00000    | 477,000           | 18.32      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Call       |           | 17.00000     | 20,000            | 20.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Put        |           | 777.00000    | 754,000           | 20.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.80   | Call       |           | 991.00000    | 1,017,000         | 17.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.80   | Put        |           | 1.00000      | 1,000             | 17.09      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.15   | Call       |           | 5.00000      | 5,000             | 24.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 8.15   | Put        |           | 1,365.00000  | 1,339,000         | 24.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.85   | Call       |           | 941.00000    | 967,000           | 16.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.85   | Put        |           | 1.00000      | 1,000             | 16.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.70   | Call       |           | 12.00000     | 14,000            | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.70   | Put        |           | 922.00000    | 898,000           | 21.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.30   | Call       |           | 506.00000    | 531,000           | 16.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.30   | Put        |           | 16.00000     | 15,000            | 16.11      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.70   | Call       |           | 1,091.00000  | 1,117,000         | 17.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 5.70   | Put        |           | 1.00000      | 1,000             | 17.71      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.05   | Call       |           | 68.00000     | 76,000            | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.05   | Put        |           | 328.00000    | 310,000           | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Call       |           | 224.00000    | 246,000           | 15.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 6.65   | Put        |           | 84.00000     | 80,000            | 15.42      | 0.00  | 0                | 400           |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.35   | Call       |           | 29.00000     | 33,000            | 19.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.35   | Put        |           | 589.00000    | 567,000           | 19.03      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.90   | Call       |           | 8.00000      | 9,000             | 22.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Option | 7.90   | Put        |           | 1,118.00000  | 1,093,000         | 22.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Call       |           | 122.00000    | 136,000           | 17.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.35   | Put        |           | 609.00000    | 579,000           | 17.63      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Call       |           | 114.00000    | 127,000           | 17.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.40   | Put        |           | 651.00000    | 620,000           | 17.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 132.00000    | 146,000           | 17.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 569.00000    | 539,000           | 17.39      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.75   | Put        |           | 202.00000    | 189,000           | 15.52      | 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 | 6.75   | Call       |           | 315.00000    | 346,000           | 15.52      | 0.00  | 0                | 6,425         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Put        |           | 1,189.00000  | 1,151,000         | 20.70      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Call       |           | 52.00000     | 58,000            | 20.70      | 0.00  | 0                | 2,962         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.00   | Put        |           | 344.00000    | 321,000           | 15.98      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.00   | Call       |           | 207.00000    | 228,000           | 15.98      | 0.00  | 0                | 2,962         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Put        |           | 529.00000    | 500,000           | 17.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Call       |           | 142.00000    | 157,000           | 17.16      | 0.00  | 0                | 5,560         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.15   | Call       |           | 751.00000    | 791,000           | 15.58      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.15   | Put        |           | 38.00000     | 34,000            | 15.58      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.50   | Put        |           | 736.00000    | 703,000           | 18.34      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.50   | Call       |           | 99.00000     | 110,000           | 18.34      | 0.00  | 0                | 500           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.45   | Call       |           | 510.00000    | 546,000           | 15.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.45   | Put        |           | 97.00000     | 89,000            | 15.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.40   | Call       |           | 547.00000    | 584,000           | 15.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.40   | Put        |           | 84.00000     | 77,000            | 15.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.25   | Call       |           | 666.00000    | 705,000           | 15.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.25   | Put        |           | 53.00000     | 48,000            | 15.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.05   | Call       |           | 49.00000     | 55,000            | 20.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 8.05   | Put        |           | 1,236.00000  | 1,198,000         | 20.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.95   | Call       |           | 931.00000    | 973,000           | 15.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.95   | Put        |           | 18.00000     | 16,000            | 15.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.45   | Call       |           | 106.00000    | 118,000           | 18.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.45   | Put        |           | 693.00000    | 661,000           | 18.10      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.70   | Call       |           | 344.00000    | 376,000           | 15.52      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.70   | Put        |           | 181.00000    | 169,000           | 15.52      | 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 | 19/12/2011 | Foreign Exchange Option | 6.80   | Call       |           | 288.00000    | 318,000           | 15.51      | 0.00  | 0                | 200           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.80   | Put        |           | 225.00000    | 211,000           | 15.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.90   | Call       |           | 59.00000     | 65,000            | 20.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.90   | Put        |           | 1,096.00000  | 1,058,000         | 20.23      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.70   | Call       |           | 75.00000     | 84,000            | 19.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.70   | Put        |           | 912.00000    | 877,000           | 19.28      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.85   | Call       |           | 262.00000    | 291,000           | 15.51      | 0.00  | 0                | 560           |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.85   | Put        |           | 249.00000    | 234,000           | 15.51      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.30   | Call       |           | 625.00000    | 664,000           | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.30   | Put        |           | 62.00000     | 57,000            | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.35   | Call       |           | 586.00000    | 623,000           | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.35   | Put        |           | 73.00000     | 66,000            | 15.56      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.00   | Call       |           | 885.00000    | 926,000           | 15.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.00   | Put        |           | 22.00000     | 19,000            | 15.59      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.80   | Call       |           | 66.00000     | 74,000            | 19.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.80   | Put        |           | 1,003.00000  | 967,000           | 19.76      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.60   | Call       |           | 86.00000     | 96,000            | 18.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.60   | Put        |           | 823.00000    | 789,000           | 18.81      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.60   | Call       |           | 406.00000    | 439,000           | 15.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.60   | Put        |           | 143.00000    | 132,000           | 15.53      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.85   | Call       |           | 1,025.00000  | 1,068,000         | 15.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 5.85   | Put        |           | 12.00000     | 11,000            | 15.80      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.85   | Call       |           | 62.00000     | 70,000            | 19.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.85   | Put        |           | 1,049.00000  | 1,013,000         | 19.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Put        |           | 490.00000    | 462,000           | 16.92      | 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 | 7.20   | Call       |           | 153.00000    | 169,000           | 16.92      | 0.00  | 0                | 5,000         |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.55   | Call       |           | 439.00000    | 473,000           | 15.54      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Option | 6.55   | Put        |           | 126.00000    | 116,000           | 15.54      | 0.00  | 0                | 560           |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Call       |           | 299.00000    | 331,000           | 15.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.04   | Put        |           | 403.00000    | 368,000           | 15.74      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Call       |           | 282.00000    | 312,000           | 15.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.09   | Put        |           | 436.00000    | 399,000           | 15.92      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Call       |           | 317.00000    | 351,000           | 15.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.99   | Put        |           | 371.00000    | 338,000           | 15.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Call       |           | 312.00000    | 344,000           | 15.60      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Put        |           | 380.00000    | 345,000           | 15.60      | 0.00  | 0                | 1,000         |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.15   | Call       |           | 262.00000    | 290,000           | 16.16      | 0.00  | 0                | 4,100         |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.15   | Put        |           | 480.00000    | 441,000           | 16.16      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.25   | Call       |           | 234.00000    | 260,000           | 16.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.25   | Put        |           | 552.00000    | 511,000           | 16.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.80   | Call       |           | 405.00000    | 447,000           | 15.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.80   | Put        |           | 273.00000    | 248,000           | 15.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Call       |           | 248.00000    | 275,000           | 16.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Put        |           | 516.00000    | 476,000           | 16.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.75   | Call       |           | 432.00000    | 475,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.75   | Put        |           | 250.00000    | 226,000           | 15.48      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.55   | Call       |           | 169.00000    | 188,000           | 17.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.55   | Put        |           | 787.00000    | 739,000           | 17.64      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.95   | Call       |           | 113.00000    | 126,000           | 19.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.95   | Put        |           | 1,131.00000  | 1,077,000         | 19.13      | 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 | 7.40   | Call       |           | 198.00000    | 220,000           | 17.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Put        |           | 666.00000    | 621,000           | 17.09      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.30   | Call       |           | 83.00000     | 92,000            | 20.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.30   | Put        |           | 1,451.00000  | 1,393,000         | 20.42      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.70   | Call       |           | 461.00000    | 505,000           | 15.45      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.70   | Put        |           | 229.00000    | 206,000           | 15.45      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.35   | Call       |           | 79.00000     | 89,000            | 20.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.35   | Put        |           | 1,497.00000  | 1,440,000         | 20.61      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.85   | Call       |           | 379.00000    | 419,000           | 15.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.85   | Put        |           | 297.00000    | 270,000           | 15.53      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.00   | Call       |           | 108.00000    | 120,000           | 19.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.00   | Put        |           | 1,176.00000  | 1,121,000         | 19.31      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.10   | Call       |           | 278.00000    | 307,000           | 15.97      | 0.00  | 0                | 10,000        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.10   | Put        |           | 446.00000    | 408,000           | 15.97      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.65   | Call       |           | 490.00000    | 536,000           | 15.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.65   | Put        |           | 208.00000    | 187,000           | 15.43      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Call       |           | 188.00000    | 209,000           | 17.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Put        |           | 706.00000    | 660,000           | 17.27      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.20   | Call       |           | 90.00000     | 101,000           | 20.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.20   | Put        |           | 1,358.00000  | 1,302,000         | 20.05      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.85   | Call       |           | 124.00000    | 139,000           | 18.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.85   | Put        |           | 1,042.00000  | 990,000           | 18.75      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.05   | Call       |           | 294.00000    | 325,000           | 15.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.05   | Put        |           | 412.00000    | 376,000           | 15.79      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.60   | Call       |           | 521.00000    | 568,000           | 15.40      | 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 | 6.60   | Put        |           | 189.00000    | 169,000           | 15.40      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.80   | Call       |           | 130.00000    | 146,000           | 18.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.80   | Put        |           | 998.00000    | 947,000           | 18.57      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.05   | Call       |           | 103.00000    | 115,000           | 19.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.05   | Put        |           | 1,221.00000  | 1,166,000         | 19.50      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.90   | Call       |           | 118.00000    | 132,000           | 18.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.90   | Put        |           | 1,086.00000  | 1,033,000         | 18.94      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.15   | Call       |           | 94.00000     | 105,000           | 19.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 8.15   | Put        |           | 1,312.00000  | 1,256,000         | 19.87      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.35   | Call       |           | 209.00000    | 233,000           | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.35   | Put        |           | 627.00000    | 584,000           | 16.90      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.30   | Call       |           | 221.00000    | 246,000           | 16.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 7.30   | Put        |           | 589.00000    | 547,000           | 16.72      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.90   | Call       |           | 354.00000    | 393,000           | 15.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Option | 6.90   | Put        |           | 322.00000    | 294,000           | 15.55      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.25   | Call       |           | 325.00000    | 360,000           | 16.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.25   | Put        |           | 566.00000    | 516,000           | 16.20      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.30   | Call       |           | 311.00000    | 344,000           | 16.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.30   | Put        |           | 602.00000    | 550,000           | 16.35      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.20   | Call       |           | 341.00000    | 377,000           | 16.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Option | 7.20   | Put        |           | 532.00000    | 483,000           | 16.04      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Call       |           | 441.00000    | 484,000           | 15.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.20   | Put        |           | 539.00000    | 490,000           | 15.99      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Call       |           | 424.00000    | 465,000           | 16.13      | 0.00  | 0                | 0             |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Option | 7.25   | Put        |           | 572.00000    | 521,000           | 16.13      | 0.00  | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Call       |           | 459.00000    | 505,000           | 15.93      | 1,515,000.00          | 3,000            | 16,000         |
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.15   | Put        |           | 507.00000    | 461,000           | 15.93      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Put        |           | 606.00000    | 553,000           | 16.27      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 17/09/2012 | Foreign Exchange Option | 7.30   | Call       |           | 408.00000    | 447,000           | 16.27      | 2,235,000.00          | 5,000            | 16,000         |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Call       |           | 387.00000    | 418,000           | 17.16      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.70   | Put        |           | 879.00000    | 824,000           | 17.16      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Call       |           | 374.00000    | 404,000           | 17.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.75   | Put        |           | 916.00000    | 860,000           | 17.28      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Call       |           | 400.00000    | 432,000           | 17.04      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 7.65   | Put        |           | 842.00000    | 788,000           | 17.04      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Put        |           | 1,111.00000  | 1,051,000         | 17.90      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2012 | Foreign Exchange Option | 8.00   | Call       |           | 319.00000    | 345,000           | 17.90      | 0.00                  | 0                | 300            |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           | 967.00000    | 972,000           | 17.89      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           | 1,237.00000  | 1,219,000         | 17.89      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           | 951.00000    | 956,000           | 17.96      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           | 1,271.00000  | 1,253,000         | 17.96      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           | 983.00000    | 988,000           | 17.82      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           | 1,203.00000  | 1,185,000         | 17.82      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           | 911.00000    | 894,000           | 17.16      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           | 1,141.00000  | 1,147,000         | 17.16      | 0.00                  | 0                | 200            |
| <b>Total \$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>3,750,000.00</b>   | <b>8,000</b>     | <b>217,172</b> |
| <b>Total \$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>429,338,961.60</b> | <b>70,383</b>    | <b>615,618</b> |
| \$ / R MAX                 | On | 19/09/2011 | Foreign Exchange Future |        |            | 6.81630   | 6.79040      |                   |            | 565,752.90            | 83               | 529            |
| \$ / R MAX                 | On | 19/12/2011 | Foreign Exchange Future |        |            | 6.90700   | 6.86310      |                   |            | 20,721.00             | 3                | 31             |

| Contract Details                |               |                         |       | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total \$ / R MAXI Future</b> |               |                         |       |        |            |              |              |                   |            | <b>586,473.90</b>    | <b>86</b>        | <b>560</b>    |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.10  | Call   |            | 5,863.00000  | 6,598,000    | 17.26             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.10  | Put    |            | 36,823.00000 | 34,968,000   | 17.26             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.15  | Call   |            | 5,075.00000  | 5,723,000    | 17.61             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.15  | Put    |            | 41,035.00000 | 39,093,000   | 17.61             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.05  | Call   |            | 6,783.00000  | 7,613,000    | 16.90             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.05  | Put    |            | 32,743.00000 | 30,983,000   | 16.90             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.20  | Put    |            | 45,359.00000 | 43,341,000   | 17.97             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/09/2011    | Foreign Exchange Option | 7.20  | Call   |            | 4,399.00000  | 4,971,000    | 17.97             |            | 0.00                 | 0                | 50            |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.00  | Call   |            | 20,744.00000 | 22,841,000   | 15.98             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.00  | Put    |            | 34,434.00000 | 32,141,000   | 15.98             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.05  | Call   |            | 19,201.00000 | 21,174,000   | 16.21             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 7.05  | Put    |            | 37,891.00000 | 35,474,000   | 16.21             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 6.95  | Call   |            | 22,421.00000 | 24,645,000   | 15.74             |            | 0.00                 | 0                | 0             |
| \$ / R MAXOn                    | 19/12/2011    | Foreign Exchange Option | 6.95  | Put    |            | 31,111.00000 | 28,945,000   | 15.74             |            | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |               |                         |       |        |            |              |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>50</b>     |
| <b>Total \$ / R MAXI</b>        |               |                         |       |        |            |              |              |                   |            | <b>586,473.90</b>    | <b>86</b>        | <b>610</b>    |
| £ / R                           | On 19/09/2011 | Foreign Exchange Future |       |        | 11.17650   | 11.05690     |              |                   |            | 6,202,957.50         | 555              | 31,986        |
| £ / R                           | On 19/12/2011 | Foreign Exchange Future |       |        | 11.31460   | 11.16490     |              |                   |            | 6,505,895.00         | 575              | 9,308         |
| £ / R                           | On 19/03/2012 | Foreign Exchange Future |       |        | 11.45470   | 11.26650     |              |                   |            | 171,820.50           | 15               | 2,832         |
| £ / R                           | On 18/06/2012 | Foreign Exchange Future |       |        | 11.59960   | 11.38090     |              |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b>       |               |                         |       |        |            |              |              |                   |            | <b>12,880,673.00</b> | <b>1,145</b>     | <b>44,126</b> |
| £ / R                           | On 19/09/2011 | Foreign Exchange Option | 11.50 | Call   |            | 67.00000     | 95,000       | 13.56             |            | 0.00                 | 0                | 0             |
| £ / R                           | On 19/09/2011 | Foreign Exchange Option | 11.50 | Put    |            | 510.00000    | 419,000      | 13.56             |            | 0.00                 | 0                | 200           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Call       |           | 59.00000     | 84,000            | 13.72      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.55  | Put        |           | 552.00000    | 458,000           | 13.72      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Call       |           | 76.00000     | 107,000           | 13.39      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.45  | Put        |           | 469.00000    | 381,000           | 13.39      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Call       |           | 46.00000     | 67,000            | 14.06      | 0.00  | 0                | 8,945         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.65  | Put        |           | 639.00000    | 541,000           | 14.06      | 0.00  | 0                | 100           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Call       |           | 15.00000     | 23,000            | 15.58      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 12.10  | Put        |           | 1,058.00000  | 947,000           | 15.58      | 0.00  | 0                | 200           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Put        |           | 162.00000    | 126,000           | 12.73      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.00  | Call       |           | 219.00000    | 302,000           | 12.73      | 0.00  | 0                | 3,455         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Call       |           | 595.00000    | 704,000           | 13.89      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Put        |           | 38.00000     | 28,000            | 13.89      | 0.00  | 0                | 5,490         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.95  | Call       |           | 250.00000    | 336,000           | 12.84      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.95  | Put        |           | 143.00000    | 110,000           | 12.84      | 0.00  | 0                | 1,200         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.20  | Put        |           | 282.00000    | 213,000           | 12.55      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.20  | Call       |           | 139.00000    | 189,000           | 12.55      | 0.00  | 0                | 1,200         |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.85  | Call       |           | 316.00000    | 409,000           | 13.08      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.85  | Put        |           | 109.00000    | 83,000            | 13.08      | 0.00  | 0                | 630           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.10  | Put        |           | 218.00000    | 164,000           | 12.49      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.10  | Call       |           | 175.00000    | 240,000           | 12.49      | 0.00  | 0                | 630           |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.15  | Call       |           | 156.00000    | 211,000           | 12.38      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.15  | Put        |           | 249.00000    | 185,000           | 12.38      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.90  | Call       |           | 25.00000     | 37,000            | 14.90      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.90  | Put        |           | 868.00000    | 761,000           | 14.90      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.75  | Call       |           | 36.00000     | 52,000            | 14.40      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.75  | Put        |           | 729.00000    | 626,000           | 14.40      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.80  | Call       |           | 32.00000     | 46,000            | 14.57      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.80  | Put        |           | 775.00000    | 670,000           | 14.57      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.25  | Call       |           | 123.00000    | 169,000           | 12.71      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.25  | Put        |           | 316.00000    | 243,000           | 12.71      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.75  | Call       |           | 389.00000    | 488,000           | 13.31      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.75  | Put        |           | 82.00000     | 62,000            | 13.31      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.70  | Call       |           | 41.00000     | 59,000            | 14.23      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.70  | Put        |           | 684.00000    | 583,000           | 14.23      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.85  | Call       |           | 28.00000     | 41,000            | 14.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 11.85  | Put        |           | 821.00000    | 715,000           | 14.74      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Call       |           | 468.00000    | 571,000           | 13.54      | 0.00  | 0                | 0             |
| £ / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Put        |           | 61.00000     | 45,000            | 13.54      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Call       |           | 201.00000    | 252,000           | 14.12      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.65  | Put        |           | 686.00000    | 587,000           | 14.12      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Call       |           | 189.00000    | 238,000           | 14.22      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.70  | Put        |           | 724.00000    | 623,000           | 14.22      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Call       |           | 214.00000    | 268,000           | 14.03      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.60  | Put        |           | 649.00000    | 553,000           | 14.03      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Call       |           | 101.00000    | 129,000           | 15.15      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 12.20  | Put        |           | 1,136.00000  | 1,014,000         | 15.15      | 0.00  | 0                | 250           |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.30  | Call       |           | 309.00000    | 381,000           | 13.47      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.30  | Put        |           | 444.00000    | 366,000           | 13.47      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.90  | Call       |           | 147.00000    | 187,000           | 14.59      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.90  | Put        |           | 882.00000    | 772,000           | 14.59      | 0.00  | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.75  | Call       |           | 177.00000    | 224,000           | 14.31      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 11.75  | Put        |           | 762.00000    | 659,000           | 14.31      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.50  | Call       |           | 775.00000    | 899,000           | 13.15      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.50  | Put        |           | 110.00000    | 84,000            | 13.15      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.70  | Call       |           | 631.00000    | 745,000           | 13.23      | 0.00  | 0                | 0             |
| £ / R            | On | 19/12/2011 | Foreign Exchange Option | 10.70  | Put        |           | 166.00000    | 130,000           | 13.23      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.45  | Call       |           | 418.00000    | 505,000           | 13.90      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.45  | Put        |           | 602.00000    | 500,000           | 13.90      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.50  | Call       |           | 401.00000    | 485,000           | 13.99      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.50  | Put        |           | 635.00000    | 530,000           | 13.99      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.40  | Call       |           | 437.00000    | 529,000           | 13.87      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.40  | Put        |           | 571.00000    | 474,000           | 13.87      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.55  | Call       |           | 384.00000    | 465,000           | 14.08      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.55  | Put        |           | 668.00000    | 560,000           | 14.08      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.90  | Call       |           | 284.00000    | 347,000           | 14.68      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.90  | Put        |           | 918.00000    | 792,000           | 14.68      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.00  | Call       |           | 625.00000    | 745,000           | 13.64      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.00  | Put        |           | 359.00000    | 290,000           | 13.64      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.80  | Call       |           | 310.00000    | 378,000           | 14.51      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.80  | Put        |           | 844.00000    | 723,000           | 14.51      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 12.30  | Call       |           | 203.00000    | 249,000           | 15.37      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 12.30  | Put        |           | 1,237.00000  | 1,094,000         | 15.37      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.35  | Call       |           | 456.00000    | 553,000           | 13.84      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 11.35  | Put        |           | 540.00000    | 448,000           | 13.84      | 0.00  | 0                | 0             |
| £ / R            | On | 19/03/2012 | Foreign Exchange Option | 10.90  | Call       |           | 682.00000    | 807,000           | 13.58      | 0.00  | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM    | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.90  | Put        |           | 316.00000       | 252,000           | 13.58      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.70  | Call       |           | 337.00000       | 411,000           | 14.33      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.70  | Put        |           | 771.00000       | 656,000           | 14.33      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.10  | Call       |           | 572.00000       | 686,000           | 13.70      | 0.00                 | 0                | 0             |
| £ / R                     | On | 19/03/2012 | Foreign Exchange Option | 11.10  | Put        |           | 406.00000       | 331,000           | 13.70      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.85  | Call       |           | 431.00000       | 518,000           | 14.52      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.85  | Put        |           | 900.00000       | 768,000           | 14.52      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.90  | Call       |           | 416.00000       | 501,000           | 14.60      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.90  | Put        |           | 935.00000       | 801,000           | 14.60      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.80  | Call       |           | 446.00000       | 536,000           | 14.45      | 0.00                 | 0                | 0             |
| £ / R                     | On | 18/06/2012 | Foreign Exchange Option | 11.80  | Put        |           | 865.00000       | 736,000           | 14.45      | 0.00                 | 0                | 0             |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |                 |                   |            | <b>0.00</b>          | <b>0</b>         | <b>22,300</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |                 |                   |            | <b>12,880,673.00</b> | <b>1,145</b>     | <b>66,426</b> |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 0.08870   | 0.08810         |                   |            | 0.00                 | 0                | 12,358        |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 0.09000   | 0.08910         |                   |            | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |                 |                   |            | <b>0.00</b>          | <b>0</b>         | <b>12,358</b> |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Call       |           | 822.00000       | 878,000           | 16.50      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.08   | Put        |           | 12.00000        | 8,000             | 16.50      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Call       |           | 162.00000       | 181,000           | 18.77      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.09   | Put        |           | 352.00000       | 311,000           | 18.77      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,811.00000     | 1,870,000         | 23.05      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 0.07   | Put        |           | 1.00000         | 0,000             | 23.05      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Call       |           | 0.00000         | 0,000             | 30.52      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 19/09/2011 | Foreign Exchange Option | 11.50  | Put        |           | 1,141,190.00000 | 1,141,130,000     | 30.52      | 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 | 0.08   | Call       |           | 1,003.00000  | 1,079,000         | 18.82      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.08   | Put        |           | 93.00000     | 79,000            | 18.82      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.09   | Call       |           | 411.00000    | 454,000           | 20.59      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.09   | Put        |           | 501.00000    | 454,000           | 20.59      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.07   | Call       |           | 1,917.00000  | 2,006,000         | 19.21      | 0.00              | 0                | 0             |
| ¥ / R                     | On | 19/12/2011 | Foreign Exchange Option | 0.07   | Put        |           | 7.00000      | 6,000             | 19.21      | 0.00              | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>12,358</b> |
| € / R                     | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.73050   | 9.64930      |                   |            | 973,050.00        | 100              | 65,141        |
| € / R                     | On | 19/12/2011 | Foreign Exchange Future |        |            | 9.84020   | 9.73240      |                   |            | 0.00              | 0                | 4,928         |
| € / R                     | On | 19/03/2012 | Foreign Exchange Future |        |            | 9.95220   | 9.81030      |                   |            | 0.00              | 0                | 8,503         |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |              |                   |            | <b>973,050.00</b> | <b>100</b>       | <b>78,572</b> |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Call       |           | 163.00000    | 214,000           | 12.29      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.65   | Put        |           | 164.00000    | 134,000           | 12.29      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Call       |           | 142.00000    | 185,000           | 12.18      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.70   | Put        |           | 193.00000    | 155,000           | 12.18      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Call       |           | 186.00000    | 245,000           | 12.41      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.60   | Put        |           | 137.00000    | 115,000           | 12.41      | 0.00              | 0                | 2,065         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Put        |           | 258.00000    | 209,000           | 12.25      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.80   | Call       |           | 107.00000    | 139,000           | 12.25      | 0.00              | 0                | 5,655         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Put        |           | 768.00000    | 694,000           | 14.37      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 10.40  | Call       |           | 17.00000     | 24,000            | 14.37      | 0.00              | 0                | 3,590         |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.30   | Call       |           | 398.00000    | 470,000           | 13.08      | 0.00              | 0                | 0             |
| € / R                     | On | 19/09/2011 | Foreign Exchange Option | 9.30   | Put        |           | 49.00000     | 40,000            | 13.08      | 0.00              | 0                | 6,195         |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.25  | Call       |           | 27.00000     | 38,000            | 13.84      | 0.00  | 0                | 6,195         |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.25  | Put        |           | 628.00000    | 558,000           | 13.84      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.00  | Call       |           | 59.00000     | 79,000            | 12.95      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.00  | Put        |           | 410.00000    | 349,000           | 12.95      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Call       |           | 8.00000      | 12,000            | 15.26      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.65  | Put        |           | 1,009.00000  | 932,000           | 15.26      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.40   | Call       |           | 320.00000    | 388,000           | 12.86      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 9.40   | Put        |           | 71.00000     | 58,000            | 12.86      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.55  | Call       |           | 11.00000     | 15,000            | 14.90      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.55  | Put        |           | 912.00000    | 835,000           | 14.90      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.60  | Call       |           | 9.00000      | 13,000            | 15.08      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.60  | Put        |           | 960.00000    | 883,000           | 15.08      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Call       |           | 13.00000     | 18,000            | 14.72      | 0.00  | 0                | 0             |
| € / R            | On | 19/09/2011 | Foreign Exchange Option | 10.50  | Put        |           | 864.00000    | 788,000           | 14.72      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Call       |           | 277.00000    | 332,000           | 12.94      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.80   | Put        |           | 345.00000    | 292,000           | 12.94      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Call       |           | 259.00000    | 308,000           | 12.95      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.85   | Put        |           | 377.00000    | 318,000           | 12.95      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Call       |           | 297.00000    | 357,000           | 12.92      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.75   | Put        |           | 315.00000    | 267,000           | 12.92      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 10.00  | Call       |           | 211.00000    | 252,000           | 13.39      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 10.00  | Put        |           | 479.00000    | 412,000           | 13.39      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.55   | Call       |           | 398.00000    | 472,000           | 12.84      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.55   | Put        |           | 216.00000    | 182,000           | 12.84      | 0.00  | 0                | 0             |
| € / R            | On | 19/12/2011 | Foreign Exchange Option | 9.30   | Call       |           | 559.00000    | 644,000           | 12.75      | 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 | 9.30   | Put        |           | 127.00000    | 104,000           | 12.75      | 0.00              | 0                | 0              |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.40   | Call       |           | 491.00000    | 571,000           | 12.79      | 0.00              | 0                | 0              |
| € / R                     | On | 19/12/2011 | Foreign Exchange Option | 9.40   | Put        |           | 159.00000    | 131,000           | 12.79      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.10  | Call       |           | 305.00000    | 362,000           | 13.64      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.10  | Put        |           | 595.00000    | 510,000           | 13.64      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.15  | Call       |           | 290.00000    | 345,000           | 13.76      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.15  | Put        |           | 630.00000    | 543,000           | 13.76      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.05  | Call       |           | 320.00000    | 380,000           | 13.53      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.05  | Put        |           | 560.00000    | 478,000           | 13.53      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.05   | Call       |           | 876.00000    | 992,000           | 12.77      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.05   | Put        |           | 116.00000    | 90,000            | 12.77      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.25  | Call       |           | 263.00000    | 313,000           | 13.99      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.25  | Put        |           | 703.00000    | 611,000           | 13.99      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.80   | Call       |           | 411.00000    | 493,000           | 13.21      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.80   | Put        |           | 401.00000    | 341,000           | 13.21      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.00   | Call       |           | 915.00000    | 1,032,000         | 12.74      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.00   | Put        |           | 105.00000    | 80,000            | 12.74      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.90   | Call       |           | 372.00000    | 443,000           | 13.27      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 9.90   | Put        |           | 462.00000    | 391,000           | 13.27      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.60  | Call       |           | 187.00000    | 224,000           | 14.80      | 0.00              | 0                | 0              |
| € / R                     | On | 19/03/2012 | Foreign Exchange Option | 10.60  | Put        |           | 977.00000    | 872,000           | 14.80      | 0.00              | 0                | 0              |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>23,700</b>  |
| <b>Total € / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>973,050.00</b> | <b>100</b>       | <b>102,272</b> |
| ANY DAY                   | On | 03/08/2011 | Foreign Exchange Future |        |            | 6.75110   | 6.75020      |                   |            | 0.00              | 11,000           | 0              |

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ANY DAY EXPIRY CAAF \$ Future</b>   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>11,000</b>    | <b>0</b>      |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.70   | Call       |           | 55.00000     | 51,000            | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.70   | Put        |           | 5.00000      | 0,000             | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.75   | Call       |           | 23.00000     | 1,000             | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.75   | Put        |           | 23.00000     | 0,000             | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.65   | Call       |           | 101.00000    | 101,000           | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.65   | Put        |           | 1.00000      | 0,000             | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.80   | Put        |           | 57.00000     | 49,000            | 16.80      |  | 0.00        | 0                | 0             |
| ANY DAYOn 03/08/2011 Foreign Exchange Option | 6.80   | Call       |           | 7.00000      | 0,000             | 16.80      |  | 0.00        | 11,000           | 0             |
| <b>Total ANY DAY EXPIRY CAAF \$ Option</b>   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>11,000</b>    | <b>0</b>      |
| <b>Total ANY DAY EXPIRY CAAF \$</b>          |        |            |           |              |                   |            |  | <b>0.00</b> | <b>22,000</b>    | <b>0</b>      |
| ANY DAYOn 24/10/2011 Foreign Exchange Future |        |            | 6.83030   | 6.82190      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANY DAY EXPIRY CAAG \$ Future</b>   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 6.70   | Call       |           | 259.00000    | 267,000           | 15.23      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 6.70   | Put        |           | 137.00000    | 137,000           | 15.23      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 6.75   | Call       |           | 230.00000    | 237,000           | 15.17      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 6.75   | Put        |           | 158.00000    | 157,000           | 15.17      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 6.65   | Call       |           | 291.00000    | 298,000           | 15.30      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 6.65   | Put        |           | 119.00000    | 118,000           | 15.30      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 7.00   | Put        |           | 311.00000    | 309,000           | 16.28      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 7.00   | Call       |           | 133.00000    | 139,000           | 16.28      |  | 0.00        | 0                | 14,286        |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 7.40   | Put        |           | 637.00000    | 632,000           | 18.64      |  | 0.00        | 0                | 0             |
| ANY DAYOn 24/10/2011 Foreign Exchange Option | 7.40   | Call       |           | 59.00000     | 62,000            | 18.64      |  | 0.00        | 0                | 6,757         |
| <b>Total ANY DAY EXPIRY CAAG \$ Option</b>   |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,043</b> |

| Contract Details                               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| <b>Total ANY DAY EXPIRY CAAG \$</b>            |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>21,043</b> |
| AU\$ / R On 19/09/2011 Foreign Exchange Future |        |            | 7.25300   | 7.31840      |                   |            | 0.00              | 0                | 24,630        |
| AU\$ / R On 19/12/2011 Foreign Exchange Future |        |            | 7.27240   | 7.31640      |                   |            | 145,448.00        | 20               | 710           |
| AU\$ / R On 19/03/2012 Foreign Exchange Future |        |            | 7.29680   | 7.31320      |                   |            | 430,511.20        | 59               | 1,163         |
| <b>Total AU\$ / R Future</b>                   |        |            |           |              |                   |            | <b>575,959.20</b> | <b>79</b>        | <b>26,503</b> |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Call       |           | 674.00000    | 610,000           | 14.42      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.65   | Put        |           | 6.00000      | 7,000             | 14.42      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Call       |           | 625.00000    | 562,000           | 14.14      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.70   | Put        |           | 7.00000      | 9,000             | 14.14      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Call       |           | 723.00000    | 658,000           | 14.69      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.60   | Put        |           | 5.00000      | 5,000             | 14.69      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.50   | Call       |           | 52.00000     | 43,000            | 12.47      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.50   | Put        |           | 234.00000    | 290,000           | 12.47      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.45   | Call       |           | 64.00000     | 53,000            | 12.21      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.45   | Put        |           | 196.00000    | 250,000           | 12.21      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.00   | Call       |           | 349.00000    | 292,000           | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.00   | Put        |           | 31.00000     | 39,000            | 12.52      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.20   | Call       |           | 193.00000    | 147,000           | 11.44      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.20   | Put        |           | 75.00000     | 94,000            | 11.44      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.55   | Call       |           | 42.00000     | 35,000            | 12.73      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.55   | Put        |           | 274.00000    | 332,000           | 12.73      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.15   | Call       |           | 228.00000    | 179,000           | 11.71      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.15   | Put        |           | 60.00000     | 76,000            | 11.71      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.95   | Call       |           | 7.00000      | 7,000             | 14.81      | 0.00              | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.95   | Put        |           | 639.00000    | 704,000           | 14.81      | 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 19/09/2011 Foreign Exchange Option | 6.75   | Call       |           | 577.00000    | 515,000           | 13.87      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.75   | Put        |           | 9.00000      | 12,000            | 13.87      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Call       |           | 6.00000      | 6,000             | 15.07      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.00   | Put        |           | 688.00000    | 753,000           | 15.07      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.80   | Call       |           | 530.00000    | 468,000           | 13.60      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 6.80   | Put        |           | 12.00000     | 15,000            | 13.60      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.10   | Call       |           | 267.00000    | 214,000           | 11.98      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.10   | Put        |           | 49.00000     | 61,000            | 11.98      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.15   | Call       |           | 3.00000      | 3,000             | 15.85      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.15   | Put        |           | 835.00000    | 900,000           | 15.85      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.40   | Call       |           | 79.00000     | 65,000            | 11.95      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 7.40   | Put        |           | 161.00000    | 212,000           | 11.95      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Call       |           | 5.00000      | 5,000             | 15.33      | 0.00  | 0                | 0             |
| AU\$ / R On 19/09/2011 Foreign Exchange Option | 8.05   | Put        |           | 737.00000    | 802,000           | 15.33      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Call       |           | 690.00000    | 659,000           | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.65   | Put        |           | 24.00000     | 37,000            | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Call       |           | 646.00000    | 617,000           | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.70   | Put        |           | 30.00000     | 45,000            | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Call       |           | 736.00000    | 703,000           | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 6.60   | Put        |           | 20.00000     | 31,000            | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Call       |           | 122.00000    | 139,000           | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.50   | Put        |           | 306.00000    | 367,000           | 13.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30   | Call       |           | 206.00000    | 201,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30   | Put        |           | 190.00000    | 229,000           | 12.00      | 0.00  | 0                | 0             |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25   | Call       |           | 298.00000    | 291,000           | 11.62      | 0.00  | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.25   | Put        |           | 235.00000    | 244,000           | 11.62      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.30   | Call       |           | 272.00000    | 266,000           | 11.61      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.30   | Put        |           | 259.00000    | 269,000           | 11.61      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Call       |           | 326.00000    | 318,000           | 11.64      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.20   | Put        |           | 213.00000    | 221,000           | 11.64      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Call       |           | 225.00000    | 226,000           | 11.84      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.40   | Put        |           | 312.00000    | 329,000           | 11.84      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.95   | Call       |           | 484.00000    | 473,000           | 11.72      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.95   | Put        |           | 121.00000    | 126,000           | 11.72      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.75   | Call       |           | 125.00000    | 127,000           | 12.65      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.75   | Put        |           | 562.00000    | 580,000           | 12.65      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Call       |           | 207.00000    | 209,000           | 11.95      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.45   | Put        |           | 344.00000    | 362,000           | 11.95      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Call       |           | 450.00000    | 439,000           | 11.70      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 7.00   | Put        |           | 137.00000    | 142,000           | 11.70      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.20   | Call       |           | 1,129.00000  | 1,110,000         | 12.46      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 19/03/2012 | Foreign Exchange Option | 6.20   | Put        |           | 16.00000     | 13,000            | 12.46      | 0.00              | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |              |                   |            | <b>575,959.20</b> | <b>79</b>        | <b>26,503</b> |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.06040   | 7.06910      |                   |            | 0.00              | 0                | 0             |
| CAD/ R                       | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.14010   | 7.13040      |                   |            | 0.00              | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Call       |           | 61.00000     | 59,000            | 12.98      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 19/09/2011 | Foreign Exchange Option | 7.25   | Put        |           | 242.00000    | 249,000           | 12.98      | 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 | 19/09/2011 | Foreign Exchange Option | 7.30   | Call       |           | 50.00000     | 48,000            | 13.21      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.30   | Put        |           | 281.00000    | 288,000           | 13.21      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Call       |           | 74.00000     | 72,000            | 12.76      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.20   | Put        |           | 205.00000    | 212,000           | 12.76      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Call       |           | 6.00000      | 6,000             | 15.42      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.80   | Put        |           | 737.00000    | 746,000           | 15.42      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Call       |           | 7.00000      | 7,000             | 15.19      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.75   | Put        |           | 688.00000    | 697,000           | 15.19      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.85   | Call       |           | 5.00000      | 5,000             | 15.64      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.85   | Put        |           | 786.00000    | 795,000           | 15.64      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Call       |           | 17.00000     | 17,000            | 14.31      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.55   | Put        |           | 498.00000    | 507,000           | 14.31      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Call       |           | 482.00000    | 474,000           | 13.95      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.60   | Put        |           | 13.00000     | 14,000            | 13.95      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Call       |           | 228.00000    | 223,000           | 12.72      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 6.90   | Put        |           | 59.00000     | 63,000            | 12.72      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.95   | Call       |           | 3.00000      | 3,000             | 16.08      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/09/2011 | Foreign Exchange Option | 7.95   | Put        |           | 884.00000    | 893,000           | 16.08      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Call       |           | 165.00000    | 171,000           | 12.56      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.25   | Put        |           | 285.00000    | 281,000           | 12.56      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Call       |           | 149.00000    | 155,000           | 12.74      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.30   | Put        |           | 319.00000    | 315,000           | 12.74      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Call       |           | 183.00000    | 189,000           | 12.38      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.20   | Put        |           | 253.00000    | 249,000           | 12.38      | 0.00  | 0                | 0             |
| CAD/ R           | On | 19/12/2011 | Foreign Exchange Option | 7.65   | Call       |           | 73.00000     | 76,000            | 14.00      | 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   | 7.65   | Put        |           | 593.00000    | 586,000           | 14.00      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.80   | Call       |           | 416.00000    | 429,000           | 12.72      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.80   | Put        |           | 86.00000     | 89,000            | 12.72      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.60   | Call       |           | 81.00000     | 84,000            | 13.82      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.60   | Put        |           | 551.00000    | 544,000           | 13.82      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.85   | Call       |           | 380.00000    | 392,000           | 12.65      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.85   | Put        |           | 100.00000    | 102,000           | 12.65      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.40   | Call       |           | 122.00000    | 126,000           | 13.10      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.40   | Put        |           | 392.00000    | 386,000           | 13.10      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.90   | Call       |           | 345.00000    | 357,000           | 12.57      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 6.90   | Put        |           | 115.00000    | 117,000           | 12.57      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.45   | Call       |           | 110.00000    | 114,000           | 13.28      |  | 0.00        | 0                | 0             |
| CAD/ R On 19/12/2011 Foreign Exchange Option   | 7.45   | Put        |           | 430.00000    | 424,000           | 13.28      |  | 0.00        | 0                | 0             |
| <b>Total CAD/ R Option</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>                            |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CF CANDO On 19/09/2011 Foreign Exchange Future |        |            | 0.03600   | 0.03820      |                   |            |  | 0.00        | 0                | 22,388        |
| <b>Total CF CANDO CAAD Future</b>              |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>22,388</b> |
| <b>Total CF CANDO CAAD</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>22,388</b> |
| CF CANDO On 19/09/2011 Foreign Exchange Future |        |            | 0.09970   | 0.09210      |                   |            |  | 0.00        | 0                | 21,898        |
| <b>Total CF CANDO CAAE Future</b>              |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,898</b> |
| <b>Total CF CANDO CAAE</b>                     |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>21,898</b> |
| CHF / R On 19/09/2011 Foreign Exchange Future  |        |            | 8.90410   | 8.80800      |                   |            |  | 0.00        | 0                | 900           |
| CHF / R On 19/12/2011 Foreign Exchange Future  |        |            | 9.03910   | 8.91460      |                   |            |  | 0.00        | 0                | 75            |
| <b>Total CHF / R Future</b>                    |        |            |           |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>975</b>    |



| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65   | Call       |           | 1,160.00000  | 1,257,000         | 19.18      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.65   | Put        |           | 2.00000      | 3,000             | 19.18      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70   | Call       |           | 1,110.00000  | 1,207,000         | 18.89      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.70   | Put        |           | 2.00000      | 3,000             | 18.89      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60   | Call       |           | 1,210.00000  | 1,306,000         | 19.47      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.60   | Put        |           | 2.00000      | 2,000             | 19.47      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.40   | Call       |           | 466.00000    | 558,000           | 17.81      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.40   | Put        |           | 58.00000     | 54,000            | 17.81      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.05   | Call       |           | 118.00000    | 170,000           | 18.38      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.05   | Put        |           | 360.00000    | 316,000           | 18.38      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.00   | Call       |           | 132.00000    | 189,000           | 18.22      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.00   | Put        |           | 324.00000    | 285,000           | 18.22      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.80   | Call       |           | 1,012.00000  | 1,109,000         | 18.30      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.80   | Put        |           | 4.00000      | 5,000             | 18.30      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.95   | Call       |           | 148.00000    | 209,000           | 18.06      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.95   | Put        |           | 290.00000    | 255,000           | 18.06      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.80   | Call       |           | 207.00000    | 282,000           | 17.88      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.80   | Put        |           | 199.00000    | 178,000           | 17.88      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.85   | Call       |           | 186.00000    | 255,000           | 17.89      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 8.85   | Put        |           | 228.00000    | 201,000           | 17.89      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.10   | Call       |           | 104.00000    | 154,000           | 18.54      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.10   | Put        |           | 396.00000    | 350,000           | 18.54      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.25   | Call       |           | 73.00000     | 112,000           | 19.02      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 9.25   | Put        |           | 515.00000    | 458,000           | 19.02      |  | 0.00  | 0                | 0             |
| CHF / R On 19/09/2011 Foreign Exchange Option | 7.85   | Call       |           | 963.00000    | 1,059,000         | 18.01      |  | 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 | 19/09/2011 | Foreign Exchange Option | 7.85   | Put        |           | 5.00000      | 5,000             | 18.01      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.30   | Call       |           | 712.00000    | 833,000           | 16.22      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.30   | Put        |           | 97.00000     | 94,000            | 16.22      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.35   | Call       |           | 675.00000    | 795,000           | 16.30      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.35   | Put        |           | 110.00000    | 106,000           | 16.30      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.25   | Call       |           | 750.00000    | 872,000           | 16.14      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.25   | Put        |           | 85.00000     | 83,000            | 16.14      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.50   | Call       |           | 572.00000    | 688,000           | 16.53      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.50   | Put        |           | 157.00000    | 149,000           | 16.53      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.15   | Call       |           | 829.00000    | 952,000           | 15.98      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.15   | Put        |           | 64.00000     | 63,000            | 15.98      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 7.90   | Call       |           | 1,043.00000  | 1,173,000         | 16.16      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 7.90   | Put        |           | 28.00000     | 34,000            | 16.16      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.55   | Call       |           | 540.00000    | 655,000           | 16.61      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.55   | Put        |           | 175.00000    | 166,000           | 16.61      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.90   | Call       |           | 355.00000    | 451,000           | 17.16      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.90   | Put        |           | 340.00000    | 312,000           | 17.16      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 9.40   | Call       |           | 195.00000    | 261,000           | 18.44      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 9.40   | Put        |           | 680.00000    | 622,000           | 18.44      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 9.15   | Call       |           | 263.00000    | 343,000           | 17.74      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 9.15   | Put        |           | 498.00000    | 454,000           | 17.74      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.45   | Call       |           | 605.00000    | 723,000           | 16.45      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.45   | Put        |           | 140.00000    | 134,000           | 16.45      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Call       |           | 954.00000    | 1,080,000         | 15.75      | 0.00  | 0                | 0             |
| CHF / R          | On | 19/12/2011 | Foreign Exchange Option | 8.00   | Put        |           | 39.00000     | 41,000            | 15.75      | 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 | 7.75   | Call       |              | 1,182.00000  | 1,315,000         | 16.78      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.75   | Put        |              | 17.00000     | 26,000            | 16.78      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.80   | Call       |              | 400.00000    | 504,000           | 17.00      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.80   | Put        |              | 285.00000    | 265,000           | 17.00      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.65   | Call       |              | 1,279.00000  | 1,411,000         | 17.19      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.65   | Put        |              | 14.00000     | 22,000            | 17.19      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.70   | Call       |              | 452.00000    | 561,000           | 16.85      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.70   | Put        |              | 237.00000    | 222,000           | 16.85      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.95   | Call       |              | 335.00000    | 426,000           | 17.24      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.95   | Put        |              | 370.00000    | 337,000           | 17.24      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.60   | Call       |              | 510.00000    | 622,000           | 16.69      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.60   | Put        |              | 195.00000    | 183,000           | 16.69      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.45   | Call       |              | 184.00000    | 247,000           | 18.58      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.45   | Put        |              | 719.00000    | 658,000           | 18.58      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.20   | Call       |              | 248.00000    | 324,000           | 17.88      |  | 0.00        | 0                | 0             |
| CHF / R On 19/12/2011 Foreign Exchange Option | 9.20   | Put        |              | 533.00000    | 485,000           | 17.88      |  | 0.00        | 0                | 0             |
| <b>Total CHF / R Option</b>                   |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>                          |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>975</b>    |
| RAIN On 19/09/2011 Foreign Exchange Future    |        |            | 13,951.54000 | 13,856.09000 |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RAIN Future</b>                      |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                             |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| YUAN/R On 19/09/2011 Foreign Exchange Future  |        |            | 1.05890      | 1.05390      |                   |            |  | 0.00        | 0                | 0             |
| YUAN/R On 19/12/2011 Foreign Exchange Future  |        |            | 1.07390      | 1.06600      |                   |            |  | 0.00        | 0                | 0             |
| <b>Total YUAN/R Future</b>                    |        |            |              |              |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value                 | Contracts Traded | Open Interest  |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.10   | Call       |           | 78.00000     | 94,000            | 15.95      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.10   | Put        |           | 539.00000    | 505,000           | 15.95      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15   | Call       |           | 25.00000     | 31,000            | 17.57      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.15   | Put        |           | 986.00000    | 942,000           | 17.57      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Call       |           | 230.00000    | 262,000           | 14.21      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/09/2011 Foreign Exchange Option | 1.05   | Put        |           | 191.00000    | 173,000           | 14.21      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10   | Call       |           | 264.00000    | 298,000           | 15.61      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.10   | Put        |           | 604.00000    | 559,000           | 15.61      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15   | Call       |           | 154.00000    | 175,000           | 16.84      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.15   | Put        |           | 994.00000    | 936,000           | 16.84      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05   | Call       |           | 458.00000    | 511,000           | 14.60      |  | 0.00                  | 0                | 0              |
| YUAN/R On 19/12/2011 Foreign Exchange Option | 1.05   | Put        |           | 298.00000    | 272,000           | 14.60      |  | 0.00                  | 0                | 0              |
| <b>Total YUAN/R Option</b>                   |        |            |           |              |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total YUAN/R</b>                          |        |            |           |              |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total Futures</b>                         |        |            |           |              |                   |            |  | <b>440,605,117.70</b> | <b>74,793</b>    | <b>605,826</b> |
| <b>Total Options</b>                         |        |            |           |              |                   |            |  | <b>3,750,000.00</b>   | <b>19,000</b>    | <b>284,265</b> |
| <b>Grand Total:</b>                          |        |            |           |              |                   |            |  | <b>444,355,117.70</b> | <b>93,793</b>    | <b>890,091</b> |