

Currency Derivatives Daily MTM Report

Daily summary for: 17/11/2011

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 19/12/2011 | | | 8.25450 | 8.19900 | | | 387,755,137.50 | 46,975 | 246,198 |
| \$ / R | On | 19/03/2012 | | | 8.35560 | 8.30290 | | | 22,535,053.20 | 2,697 | 44,320 |
| \$ / R | On | 18/06/2012 | | | 8.44970 | 8.39940 | | | 9,370,717.30 | 1,109 | 22,651 |
| \$ / R | On | 17/09/2012 | | | 8.54110 | 8.49350 | | | 0.00 | 0 | 1,729 |
| \$ / R | On | 14/12/2012 | | | 8.62730 | 8.58150 | | | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | | | 8.70930 | 8.66240 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | | | 9.45490 | 9.39660 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 419,660,908.00 | 50,781 | 314,898 |
| \$ / R | On | 19/12/2011 | 7.35 | Call | | 858.00000 | 912,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.35 | Put | | 9.00000 | 8,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.40 | Call | | 810.00000 | 863,000 | 21.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.40 | Put | | 11.00000 | 9,000 | 21.29 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | 7.30 | Call | | 907.00000 | 961,000 | 22.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 7.30 | Put | | 8.00000 | 7,000 | 22.21 | 0.00 | 0 | 3,780 |
| \$ / R | On | 19/12/2011 | 6.75 | Put | | 1.00000 | 2,000 | 27.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | 6.75 | Call | | 1,450.00000 | 1,506,000 | 27.28 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 137.00000 | 117,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 336.00000 | 371,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 3.00000 | 3,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 1,202.00000 | 1,257,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Put | | 7.00000 | 6,000 | 22.67 | 0.00 | 0 | 800 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.25 | Call | | 956.00000 | 1,010,000 | 22.67 | 0.00 | 0 | 5,560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Call | | 2,049.00000 | 2,105,000 | 31.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 1,000 | 31.39 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 19.00000 | 13,000 | 20.98 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 718.00000 | 767,000 | 20.98 | 0.00 | 0 | 11,280 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Call | | 1,749.00000 | 1,805,000 | 29.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 1,000 | 29.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Call | | 1,799.00000 | 1,855,000 | 29.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 1,000 | 29.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Call | | 1,949.00000 | 2,005,000 | 30.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 1,000 | 30.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Call | | 309.00000 | 342,000 | 23.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.05 | Put | | 160.00000 | 138,000 | 23.36 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Call | | 2,249.00000 | 2,305,000 | 32.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.95 | Put | | 0.00000 | 1,000 | 32.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Call | | 763.00000 | 814,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.45 | Put | | 14.00000 | 10,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,500.00000 | 1,556,000 | 27.74 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 1.00000 | 2,000 | 27.74 | 0.00 | 0 | 16,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Call | | 1,400.00000 | 1,456,000 | 26.82 | 0.00 | 0 | 200 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.80 | Put | | 1.00000 | 2,000 | 26.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Call | | 397.00000 | 436,000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.90 | Put | | 98.00000 | 82,000 | 22.35 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Call | | 544.00000 | 590,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.70 | Put | | 45.00000 | 36,000 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Call | | 1,351.00000 | 1,406,000 | 26.36 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.85 | Put | | 2.00000 | 2,000 | 26.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Call | | 1,899.00000 | 1,955,000 | 30.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 1,000 | 30.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Call | | 1,849.00000 | 1,905,000 | 30.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 1,000 | 30.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Call | | 2,199.00000 | 2,255,000 | 32.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.00 | Put | | 0.00000 | 1,000 | 32.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Call | | 466.00000 | 509,000 | 21.86 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.80 | Put | | 67.00000 | 55,000 | 21.86 | 0.00 | 0 | 5,688 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Call | | 629.00000 | 677,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.60 | Put | | 30.00000 | 23,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,600.00000 | 1,655,000 | 28.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 1,000 | 28.66 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Call | | 2,349.00000 | 2,405,000 | 33.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 5.85 | Put | | 0.00000 | 1,000 | 33.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Call | | 430.00000 | 471,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.85 | Put | | 81.00000 | 67,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Put | | 6.00000 | 5,000 | 23.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.20 | Call | | 1,005.00000 | 1,059,000 | 23.13 | 0.00 | 0 | 12,300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Call | | 1,650.00000 | 1,705,000 | 28.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.55 | Put | | 1.00000 | 1,000 | 28.96 | 0.00 | 0 | 560 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Call | | 183.00000 | 205,000 | 25.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.35 | Put | | 334.00000 | 301,000 | 25.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Call | | 237.00000 | 265,000 | 24.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.20 | Put | | 238.00000 | 211,000 | 24.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Call | | 2,099.00000 | 2,155,000 | 31.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 1,000 | 31.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Call | | 1,054.00000 | 1,108,000 | 23.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.15 | Put | | 5.00000 | 4,000 | 23.59 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Call | | 1,301.00000 | 1,356,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.90 | Put | | 2.00000 | 2,000 | 25.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Call | | 1,103.00000 | 1,158,000 | 24.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.10 | Put | | 4.00000 | 4,000 | 24.05 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,550.00000 | 1,605,000 | 28.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Call | | 1,999.00000 | 2,055,000 | 31.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 1,000 | 31.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Call | | 200.00000 | 223,000 | 25.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.30 | Put | | 301.00000 | 269,000 | 25.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Call | | 1,699.00000 | 1,755,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 1,000 | 29.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 1,251.00000 | 1,307,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 2.00000 | 3,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 586.00000 | 633,000 | 21.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 37.00000 | 29,000 | 21.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Call | | 168.00000 | 189,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.40 | Put | | 369.00000 | 335,000 | 25.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Call | | 217.00000 | 243,000 | 24.71 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.25 | Put | | 268.00000 | 239,000 | 24.71 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 504.00000 | 549,000 | 21.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 55.00000 | 45,000 | 21.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 1,152.00000 | 1,207,000 | 24.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 3.00000 | 3,000 | 24.51 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Call | | 283.00000 | 314,000 | 23.70 | 0.00 | 0 | 11,340 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.10 | Put | | 184.00000 | 160,000 | 23.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Call | | 2,149.00000 | 2,205,000 | 31.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.05 | Put | | 0.00000 | 1,000 | 31.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Call | | 366.00000 | 402,000 | 22.69 | 0.00 | 0 | 12,579 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.95 | Put | | 117.00000 | 98,000 | 22.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Call | | 673.00000 | 722,000 | 21.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.55 | Put | | 24.00000 | 18,000 | 21.13 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Call | | 259.00000 | 289,000 | 24.04 | 0.00 | 0 | 1,620 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.15 | Put | | 210.00000 | 185,000 | 24.04 | 0.00 | 0 | 400 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Call | | 95.00000 | 106,000 | 28.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.75 | Put | | 646.00000 | 602,000 | 28.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 689.00000 | 644,000 | 29.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 88.00000 | 98,000 | 29.22 | 0.00 | 0 | 10,750 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 4.00000 | 5,000 | 42.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 2,755.00000 | 2,701,000 | 42.07 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 3,702.00000 | 3,647,000 | 42.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 1.00000 | 1,000 | 42.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Put | | 562.00000 | 521,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.65 | Call | | 111.00000 | 125,000 | 27.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Put | | 443.00000 | 406,000 | 26.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Option | 8.50 | Call | | 142.00000 | 160,000 | 26.73 | 0.00 | 0 | 12,500 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Call | | 1,309.00000 | 1,355,000 | 21.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.04 | Put | | 42.00000 | 35,000 | 21.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Call | | 1,264.00000 | 1,309,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.09 | Put | | 47.00000 | 39,000 | 21.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Call | | 1,354.00000 | 1,401,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.99 | Put | | 37.00000 | 31,000 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Call | | 1,341.00000 | 1,388,000 | 21.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.00 | Put | | 38.00000 | 32,000 | 21.27 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,207.00000 | 1,252,000 | 21.18 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 54.00000 | 46,000 | 21.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,120.00000 | 1,164,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 67.00000 | 58,000 | 21.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,527.00000 | 1,574,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 24.00000 | 18,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,163.00000 | 1,208,000 | 21.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 60.00000 | 52,000 | 21.15 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,574.00000 | 1,622,000 | 21.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 21.00000 | 16,000 | 21.42 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 878.00000 | 917,000 | 21.11 | 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 | 7.55 | Put | | 125.00000 | 111,000 | 21.11 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 623.00000 | 654,000 | 22.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 270.00000 | 248,000 | 22.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 994.00000 | 1,036,000 | 21.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 91.00000 | 80,000 | 21.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 467.00000 | 492,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 464.00000 | 436,000 | 24.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,621.00000 | 1,670,000 | 21.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 18.00000 | 14,000 | 21.45 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 448.00000 | 472,000 | 24.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 495.00000 | 466,000 | 24.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,480.00000 | 1,527,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 27.00000 | 21,000 | 21.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 598.00000 | 628,000 | 22.54 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 295.00000 | 272,000 | 22.54 | 0.00 | 0 | 176 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,251.00000 | 1,297,000 | 21.21 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 48.00000 | 41,000 | 21.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,669.00000 | 1,719,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 16.00000 | 13,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 953.00000 | 995,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 100.00000 | 89,000 | 20.99 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 507.00000 | 533,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 404.00000 | 377,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 679.00000 | 714,000 | 22.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 226.00000 | 208,000 | 22.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,296.00000 | 1,342,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 43.00000 | 36,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,717.00000 | 1,768,000 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 14.00000 | 12,000 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 710.00000 | 745,000 | 21.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 207.00000 | 189,000 | 21.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 574.00000 | 602,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 321.00000 | 296,000 | 22.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 650.00000 | 683,000 | 22.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 247.00000 | 227,000 | 22.14 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 528.00000 | 555,000 | 23.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 375.00000 | 349,000 | 23.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 1,035.00000 | 1,078,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 82.00000 | 72,000 | 21.06 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 1,077.00000 | 1,121,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 74.00000 | 65,000 | 21.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,433.00000 | 1,480,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 30.00000 | 24,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 774.00000 | 811,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 171.00000 | 155,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 550.00000 | 578,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 347.00000 | 322,000 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 915.00000 | 954,000 | 20.96 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 112.00000 | 98,000 | 20.96 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,912.00000 | 1,964,000 | 23.20 | 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 | 6.40 | Put | | 9.00000 | 8,000 | 23.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 2,158.00000 | 2,212,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 5.00000 | 6,000 | 24.66 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 843.00000 | 880,000 | 21.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 140.00000 | 124,000 | 21.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 486.00000 | 512,000 | 23.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 433.00000 | 406,000 | 23.79 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 2,109.00000 | 2,162,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 6.00000 | 6,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,387.00000 | 1,434,000 | 21.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 34.00000 | 28,000 | 21.30 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 742.00000 | 777,000 | 21.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 189.00000 | 171,000 | 21.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 430.00000 | 453,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Put | | 527.00000 | 497,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,863.00000 | 1,915,000 | 22.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 10.00000 | 9,000 | 22.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 808.00000 | 845,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 155.00000 | 139,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,766.00000 | 1,817,000 | 22.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 13.00000 | 11,000 | 22.33 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,815.00000 | 1,866,000 | 22.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 12.00000 | 10,000 | 22.62 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,961.00000 | 2,014,000 | 23.49 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 8.00000 | 8,000 | 23.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 2,208.00000 | 2,261,000 | 24.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 5.00000 | 5,000 | 24.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 412.00000 | 435,000 | 24.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 559.00000 | 529,000 | 24.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 396.00000 | 418,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 593.00000 | 562,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 311.00000 | 330,000 | 26.32 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 808.00000 | 774,000 | 26.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,272.00000 | 1,313,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 123.00000 | 113,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,233.00000 | 1,273,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 134.00000 | 123,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,312.00000 | 1,354,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 113.00000 | 104,000 | 20.94 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 738.00000 | 766,000 | 22.74 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 439.00000 | 416,000 | 22.74 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 49.00000 | 43,000 | 20.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,698.00000 | 1,743,000 | 20.88 | 0.00 | 0 | 4,850 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,449.00000 | 1,488,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 156.00000 | 147,000 | 20.67 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,411.00000 | 1,450,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 168.00000 | 159,000 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,487.00000 | 1,527,000 | 20.62 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 144.00000 | 136,000 | 20.62 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 181.00000 | 172,000 | 20.77 | 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 | 7.30 | Call | | 1,374.00000 | 1,413,000 | 20.77 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,169.00000 | 1,138,000 | 25.84 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 562.00000 | 579,000 | 25.84 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 996.00000 | 1,024,000 | 21.88 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 403.00000 | 383,000 | 21.88 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 711.00000 | 732,000 | 24.40 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 818.00000 | 791,000 | 24.40 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,244.00000 | 1,213,000 | 26.13 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 537.00000 | 554,000 | 26.13 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,247.00000 | 1,280,000 | 21.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 366.00000 | 353,000 | 21.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,218.00000 | 1,249,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 387.00000 | 372,000 | 21.55 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,277.00000 | 1,310,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 346.00000 | 333,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 514.00000 | 494,000 | 22.35 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 1,095.00000 | 1,121,000 | 22.35 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,225.00000 | 1,192,000 | 25.60 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 706.00000 | 719,000 | 25.60 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,258.00000 | 1,285,000 | 22.27 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 546.00000 | 526,000 | 22.27 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,235.00000 | 1,262,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 573.00000 | 553,000 | 22.45 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,281.00000 | 1,308,000 | 22.09 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 519.00000 | 499,000 | 22.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,280.00000 | 1,248,000 | 25.45 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 842.00000 | 857,000 | 25.45 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,193.00000 | 1,218,000 | 22.80 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 631.00000 | 609,000 | 22.80 | 0.00 | 0 | 180 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 2,007.00000 | 2,025,000 | 24.09 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 1,110.00000 | 1,070,000 | 24.09 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,988.00000 | 2,005,000 | 24.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,141.00000 | 1,100,000 | 24.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 2,027.00000 | 2,042,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 1,080.00000 | 1,037,000 | 23.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 800.00000 | 763,000 | 22.64 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,197.00000 | 2,218,000 | 22.64 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 278,328 |
| Total \$ / R | | | | | | | | | | 419,660,908.00 | 50,781 | 593,226 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Future | | | 8.25450 | 8.19900 | | | 41,272.50 | 5 | 414 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Future | | | 8.35560 | 8.30290 | | | 0.00 | 0 | 422 |
| Total \$ / R MAXI Future | | | | | | | | | | 41,272.50 | 5 | 836 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Call | | 120,173.00000 | 125,703,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.00 | Put | | 273.00000 | 253,000 | 24.97 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Call | | 115,226.00000 | 120,742,000 | 24.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 7.05 | Put | | 326.00000 | 292,000 | 24.51 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Call | | 125,129.00000 | 130,669,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/12/2011 | Foreign Exchange Option | 6.95 | Put | | 229.00000 | 219,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 87,840.00000 | 91,695,000 | 21.11 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 12,550.00000 | 11,135,000 | 21.11 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 84,270.00000 | 88,047,000 | 21.26 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 13,980.00000 | 12,487,000 | 21.26 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 91,510.00000 | 95,443,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 11,220.00000 | 9,883,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 40,375.00000 | 37,744,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 50,665.00000 | 53,304,000 | 23.54 | 0.00 | 0 | 80 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 41,272.50 | 5 | 916 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 13.01720 | 12.92620 | | | 195,258.00 | 15 | 13,984 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 13.16480 | 13.07940 | | | 0.00 | 0 | 3,982 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 13.30240 | 13.22010 | | | 159,628.80 | 12 | 2,859 |
| Total £ / R Future | | | | | | | | | 354,886.80 | 27 | 20,825 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 1,291.00000 | 1,379,000 | 21.14 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 15.00000 | 12,000 | 21.14 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.70 | Call | | 1,242.00000 | 1,330,000 | 20.83 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.70 | Put | | 16.00000 | 13,000 | 20.83 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 1,339.00000 | 1,428,000 | 21.46 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 13.00000 | 11,000 | 21.46 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 12.20 | Call | | 773.00000 | 856,000 | 18.36 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 12.20 | Put | | 47.00000 | 39,000 | 18.36 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.30 | Call | | 1,633.00000 | 1,723,000 | 23.35 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.30 | Put | | 7.00000 | 6,000 | 23.35 | 0.00 | 0 | 0 |
| £ / R | On 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 1,051.00000 | 1,137,000 | 19.84 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 25.00000 | 20,000 | 19.84 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 1,194.00000 | 1,282,000 | 20.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 18.00000 | 15,000 | 20.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Call | | 2,428.00000 | 2,519,000 | 28.40 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.50 | Put | | 2.00000 | 2,000 | 28.40 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Call | | 2,229.00000 | 2,319,000 | 27.14 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2011 | Foreign Exchange Option | 10.70 | Put | | 3.00000 | 2,000 | 27.14 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 1,706.00000 | 1,789,000 | 19.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 77.00000 | 74,000 | 19.59 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 1,660.00000 | 1,743,000 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 81.00000 | 78,000 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 1,752.00000 | 1,835,000 | 19.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 73.00000 | 70,000 | 19.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 1,614.00000 | 1,697,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 85.00000 | 82,000 | 19.27 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 1,311.00000 | 1,388,000 | 18.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 132.00000 | 123,000 | 18.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 2,127.00000 | 2,211,000 | 21.02 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 48.00000 | 46,000 | 21.02 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 1,390.00000 | 1,472,000 | 18.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 111.00000 | 107,000 | 18.48 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 1,023.00000 | 1,091,000 | 18.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 244.00000 | 226,000 | 18.81 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 1,798.00000 | 1,881,000 | 19.91 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 69.00000 | 66,000 | 19.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 2,222.00000 | 2,306,000 | 21.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 43.00000 | 41,000 | 21.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 1,479.00000 | 1,561,000 | 18.80 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 100.00000 | 96,000 | 18.80 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 2,032.00000 | 2,116,000 | 20.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 53.00000 | 51,000 | 20.70 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 1,235.00000 | 1,310,000 | 18.49 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 156.00000 | 145,000 | 18.49 | 0.00 | 0 | 768 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,604.00000 | 1,674,000 | 19.01 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 234.00000 | 222,000 | 19.01 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,566.00000 | 1,635,000 | 18.98 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 246.00000 | 233,000 | 18.98 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,643.00000 | 1,713,000 | 19.03 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 223.00000 | 211,000 | 19.03 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 1,536 |
| Total £ / R | | | | | | | | | | 354,886.80 | 27 | 22,361 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.10730 | 0.10660 | | | 0.00 | 0 | 5,905 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10890 | 0.10820 | | | 0.00 | 0 | 31 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 5,936 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Call | | 2,660.00000 | 2,730,000 | 28.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.08 | Put | | 0.00000 | 0,000 | 28.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Call | | 1,662.00000 | 1,732,000 | 24.35 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.09 | Put | | 2.00000 | 2,000 | 24.35 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Option | 0.07 | Call | | 3,660.00000 | 3,730,000 | 30.54 | 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 | 0.07 | Put | | 0.00000 | 0,000 | 30.54 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,856.00000 | 1,920,000 | 20.95 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 36.00000 | 30,000 | 20.95 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 1,045.00000 | 1,096,000 | 22.24 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 225.00000 | 206,000 | 22.24 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,825.00000 | 2,897,000 | 24.39 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 5.00000 | 7,000 | 24.39 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 5,936 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.14910 | 11.07830 | | | 55,745.50 | 5 | 22,052 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.29800 | 11.22890 | | | 0.00 | 0 | 9,994 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.43450 | 11.36780 | | | 0.00 | 0 | 14,099 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.56770 | 11.50440 | | | 0.00 | 0 | 250 |
| Total € / R Future | | | | | | | | | | 55,745.50 | 5 | 46,395 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Call | | 1,282.00000 | 1,352,000 | 19.89 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.80 | Put | | 4.00000 | 3,000 | 19.89 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Call | | 1,233.00000 | 1,303,000 | 19.54 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.85 | Put | | 5.00000 | 4,000 | 19.54 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Call | | 1,332.00000 | 1,402,000 | 20.24 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.75 | Put | | 4.00000 | 3,000 | 20.24 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Call | | 1,085.00000 | 1,154,000 | 18.51 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.00 | Put | | 7.00000 | 5,000 | 18.51 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Call | | 1,531.00000 | 1,601,000 | 21.62 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.55 | Put | | 3.00000 | 2,000 | 21.62 | 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 | Call | | 1,780.00000 | 1,850,000 | 23.35 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.30 | Put | | 2.00000 | 1,000 | 23.35 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Call | | 1,680.00000 | 1,750,000 | 22.66 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 2.00000 | 1,000 | 22.66 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Call | | 75.00000 | 85,000 | 21.65 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.75 | Put | | 747.00000 | 686,000 | 21.65 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Call | | 1,134.00000 | 1,204,000 | 18.85 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.95 | Put | | 6.00000 | 5,000 | 18.85 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Call | | 96.00000 | 111,000 | 20.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.60 | Put | | 618.00000 | 562,000 | 20.88 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Call | | 1,580.00000 | 1,651,000 | 21.97 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.50 | Put | | 2.00000 | 2,000 | 21.97 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Call | | 279.00000 | 320,000 | 18.19 | 0.00 | 0 | 8,220 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.00 | Put | | 201.00000 | 171,000 | 18.19 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Call | | 845.00000 | 912,000 | 17.72 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.25 | Put | | 17.00000 | 13,000 | 17.72 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Call | | 88.00000 | 101,000 | 21.13 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.65 | Put | | 660.00000 | 602,000 | 21.13 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Call | | 752.00000 | 818,000 | 17.50 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.35 | Put | | 24.00000 | 19,000 | 17.50 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Call | | 1,036.00000 | 1,105,000 | 18.16 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.05 | Put | | 8.00000 | 6,000 | 18.16 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Call | | 1,481.00000 | 1,551,000 | 21.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 9.60 | Put | | 3.00000 | 2,000 | 21.27 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Call | | 195.00000 | 225,000 | 18.90 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.20 | Put | | 317.00000 | 276,000 | 18.90 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Call | | 940.00000 | 1,008,000 | 17.94 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.15 | Put | | 12.00000 | 9,000 | 17.94 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Call | | 988.00000 | 1,056,000 | 18.05 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.10 | Put | | 10.00000 | 7,000 | 18.05 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Put | | 20.00000 | 16,000 | 17.61 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.30 | Call | | 798.00000 | 865,000 | 17.61 | 0.00 | 0 | 2,740 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Call | | 305.00000 | 348,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 10.95 | Put | | 177.00000 | 149,000 | 18.03 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Put | | 880.00000 | 817,000 | 22.46 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2011 | Foreign Exchange Option | 11.90 | Call | | 58.00000 | 66,000 | 22.46 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 1,228.00000 | 1,288,000 | 18.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 99.00000 | 90,000 | 18.66 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 1,186.00000 | 1,245,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 107.00000 | 97,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 1,271.00000 | 1,331,000 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 92.00000 | 83,000 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 2,195.00000 | 2,262,000 | 20.32 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 16.00000 | 14,000 | 20.32 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 1,107.00000 | 1,164,000 | 18.61 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 128.00000 | 116,000 | 18.61 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 1,491.00000 | 1,553,000 | 19.13 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 62.00000 | 55,000 | 19.13 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 2,243.00000 | 2,311,000 | 20.57 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 14.00000 | 13,000 | 20.57 | 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 | 9.90 | Call | | 1,402.00000 | 1,463,000 | 18.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 73.00000 | 65,000 | 18.97 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 851.00000 | 903,000 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 222.00000 | 205,000 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 756.00000 | 802,000 | 18.79 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 277.00000 | 254,000 | 18.79 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 1,068.00000 | 1,125,000 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 139.00000 | 127,000 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 575.00000 | 614,000 | 19.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 446.00000 | 416,000 | 19.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 420.00000 | 450,000 | 20.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 691.00000 | 652,000 | 20.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 673.00000 | 716,000 | 19.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 344.00000 | 318,000 | 19.15 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 346.00000 | 372,000 | 21.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 867.00000 | 824,000 | 21.37 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 647.00000 | 689,000 | 19.27 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 368.00000 | 341,000 | 19.27 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 1,719.00000 | 1,784,000 | 19.53 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 40.00000 | 36,000 | 19.53 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 491.00000 | 525,000 | 20.11 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 562.00000 | 527,000 | 20.11 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 1,226.00000 | 1,274,000 | 18.76 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 258.00000 | 240,000 | 18.76 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 1,192.00000 | 1,239,000 | 18.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 274.00000 | 255,000 | 18.81 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 1,260.00000 | 1,309,000 | 18.71 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 242.00000 | 225,000 | 18.71 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 1,259.00000 | 1,264,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 480.00000 | 422,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 1,228.00000 | 1,270,000 | 20.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 499.00000 | 478,000 | 20.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 1,253.00000 | 1,296,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 424.00000 | 404,000 | 19.00 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 21,920 |
| Total € / R | | | | | | | | | | 55,745.50 | 5 | 68,315 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 8.28810 | 8.27410 | | | 6,630,480.00 | 800 | 9,442 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.30330 | 8.29900 | | | 0.00 | 0 | 22,681 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.33800 | 8.33520 | | | 0.00 | 0 | 6,167 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.37410 | 8.37220 | | | 0.00 | 0 | 2,098 |
| Total AU\$ / R Future | | | | | | | | | | 6,630,480.00 | 800 | 40,388 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Call | | 1,625.00000 | 1,639,000 | 29.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.65 | Put | | 1.00000 | 1,000 | 29.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Call | | 1,575.00000 | 1,589,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.70 | Put | | 1.00000 | 1,000 | 28.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Call | | 1,675.00000 | 1,689,000 | 29.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 1,000 | 29.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Call | | 787.00000 | 802,000 | 22.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Option | 7.50 | Put | | 13.00000 | 14,000 | 22.00 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 982.00000 | 996,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 8.00000 | 8,000 | 24.00 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25 | Call | | 1,109.00000 | 1,112,000 | 20.50 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.25 | Put | | 60.00000 | 59,000 | 20.50 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30 | Call | | 1,066.00000 | 1,069,000 | 20.46 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.30 | Put | | 67.00000 | 66,000 | 20.46 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20 | Call | | 1,153.00000 | 1,155,000 | 20.54 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20 | Put | | 54.00000 | 52,000 | 20.54 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.40 | Call | | 982.00000 | 984,000 | 20.38 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.40 | Put | | 83.00000 | 81,000 | 20.38 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Call | | 1,378.00000 | 1,381,000 | 20.74 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Put | | 29.00000 | 28,000 | 20.74 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Call | | 712.00000 | 714,000 | 20.13 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Put | | 163.00000 | 161,000 | 20.13 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Call | | 941.00000 | 943,000 | 20.34 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Put | | 92.00000 | 90,000 | 20.34 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 1,332.00000 | 1,335,000 | 20.70 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 33.00000 | 32,000 | 20.70 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 2,106.00000 | 2,110,000 | 23.94 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 7.00000 | 7,000 | 23.94 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 610.00000 | 611,000 | 20.02 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 211.00000 | 208,000 | 20.02 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 903.00000 | 904,000 | 19.88 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 218.00000 | 216,000 | 19.88 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 869.00000 | 870,000 | 19.88 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|---------------------|------------------|---------------|
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 234.00000 | 232,000 | 19.88 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 938.00000 | 939,000 | 19.88 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 203.00000 | 201,000 | 19.88 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 682.00000 | 683,000 | 20.22 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 546.00000 | 545,000 | 20.22 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 659.00000 | 660,000 | 20.27 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 573.00000 | 572,000 | 20.27 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 706.00000 | 706,000 | 20.16 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 520.00000 | 518,000 | 20.16 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 6,630,480.00 | 800 | 40,388 |
| CAD/ R On 19/12/2011 Foreign Exchange Future | | | 8.05400 | 7.99850 | | | | 0.00 | 0 | 71 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 8.13680 | 8.08560 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 71 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.25 | Call | | 754.00000 | 808,000 | 18.36 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.25 | Put | | 6.00000 | 4,000 | 18.36 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.30 | Call | | 706.00000 | 760,000 | 18.18 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.30 | Put | | 8.00000 | 6,000 | 18.18 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.20 | Call | | 803.00000 | 858,000 | 18.85 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.20 | Put | | 5.00000 | 4,000 | 18.85 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.65 | Call | | 390.00000 | 435,000 | 16.97 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.65 | Put | | 42.00000 | 31,000 | 16.97 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.80 | Call | | 1,200.00000 | 1,255,000 | 22.78 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.80 | Put | | 2.00000 | 1,000 | 22.78 | | 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 | 7.60 | Call | | 431.00000 | 479,000 | 17.14 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.60 | Put | | 33.00000 | 25,000 | 17.14 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.85 | Call | | 1,150.00000 | 1,205,000 | 22.29 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.85 | Put | | 2.00000 | 1,000 | 22.29 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.40 | Call | | 611.00000 | 663,000 | 17.84 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.40 | Put | | 13.00000 | 9,000 | 17.84 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.90 | Call | | 1,100.00000 | 1,155,000 | 21.79 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 6.90 | Put | | 2.00000 | 1,000 | 21.79 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.45 | Call | | 565.00000 | 616,000 | 17.66 | | 0.00 | 0 | 0 |
| CAD/ R On 19/12/2011 Foreign Exchange Option | 7.45 | Put | | 17.00000 | 12,000 | 17.66 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 645.00000 | 683,000 | 16.75 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 109.00000 | 96,000 | 16.75 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 608.00000 | 645,000 | 16.73 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 122.00000 | 108,000 | 16.73 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 683.00000 | 722,000 | 16.77 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 97.00000 | 85,000 | 16.77 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 71 |
| CF CANDO On 19/12/2011 Foreign Exchange Future | | | 0.16170 | 0.14360 | | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK Future | | | | | | | | 0.00 | 0 | 12,659 |
| Total CF CANDO CAAK | | | | | | | | 0.00 | 0 | 12,659 |
| CF CANDO On 19/12/2011 Foreign Exchange Future | | | 0.16760 | 0.14640 | | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL Future | | | | | | | | 0.00 | 0 | 18,519 |
| Total CF CANDO CAAL | | | | | | | | 0.00 | 0 | 18,519 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.10640 | 0.12670 | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM Future | | | | | | | 0.00 | 0 | 12,423 |
| Total CF CANDO CAAM | | | | | | | 0.00 | 0 | 12,423 |
| CF CANDO 30/03/2012 Foreign Exchange Future | | | 0.46970 | 0.44630 | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN Future | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAN | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO 30/03/2012 Foreign Exchange Future | | | 0.08200 | 0.09560 | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO Future | | | | | | | 0.00 | 0 | 100,000 |
| Total CF CANDO CAAO | | | | | | | 0.00 | 0 | 100,000 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.12700 | 0.14920 | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP Future | | | | | | | 0.00 | 0 | 12,346 |
| Total CF CANDO CAAP | | | | | | | 0.00 | 0 | 12,346 |
| CF CANDO 19/12/2011 Foreign Exchange Future | | | 0.16670 | 0.14660 | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR Future | | | | | | | 0.00 | 0 | 18,750 |
| Total CF CANDO CAAR | | | | | | | 0.00 | 0 | 18,750 |
| CF CANDO 31/01/2012 Foreign Exchange Future | | | 0.10550 | 0.09650 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO 29/02/2012 Foreign Exchange Future | | | 0.08750 | 0.08190 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO 31/01/2012 Foreign Exchange Future | | | 0.05210 | 0.05920 | | | 0.00 | 0 | 19,481 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CF CANDO CAAU Future | | | | | | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU | | | | | | | | 0.00 | 0 | 19,481 |
| CF CANDO On 29/02/2012 Foreign Exchange Future | | | 0.07290 | 0.08030 | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV | | | | | | | | 0.00 | 0 | 12,987 |
| CHF / R On 19/12/2011 Foreign Exchange Future | | | 9.00210 | 8.95130 | | | | 0.00 | 0 | 37 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 9.13380 | 9.08530 | | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 37 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Call | | 677.00000 | 723,000 | 20.28 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.30 | Put | | 26.00000 | 21,000 | 20.28 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Call | | 632.00000 | 679,000 | 20.35 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.35 | Put | | 31.00000 | 27,000 | 20.35 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Call | | 722.00000 | 769,000 | 20.21 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.25 | Put | | 21.00000 | 17,000 | 20.21 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Call | | 506.00000 | 551,000 | 20.55 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.50 | Put | | 55.00000 | 49,000 | 20.55 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.15 | Call | | 814.00000 | 862,000 | 20.08 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.15 | Put | | 13.00000 | 10,000 | 20.08 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.90 | Call | | 1,057.00000 | 1,107,000 | 21.96 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 7.90 | Put | | 6.00000 | 5,000 | 21.96 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.55 | Call | | 469.00000 | 512,000 | 20.61 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.55 | Put | | 68.00000 | 60,000 | 20.61 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.90 | Call | | 261.00000 | 292,000 | 22.45 | | 0.00 | 0 | 0 |
| CHF / R On 19/12/2011 Foreign Exchange Option | 8.90 | Put | | 210.00000 | 190,000 | 22.45 | | 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 | 9.40 | Call | | 110.00000 | 124,000 | 25.65 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.40 | Put | | 559.00000 | 522,000 | 25.65 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Call | | 169.00000 | 190,000 | 23.98 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.15 | Put | | 368.00000 | 338,000 | 23.98 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Call | | 547.00000 | 593,000 | 20.48 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.45 | Put | | 46.00000 | 41,000 | 20.48 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Call | | 958.00000 | 1,008,000 | 20.99 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.00 | Put | | 7.00000 | 6,000 | 20.99 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Call | | 1,205.00000 | 1,255,000 | 23.43 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.75 | Put | | 4.00000 | 3,000 | 23.43 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Call | | 311.00000 | 345,000 | 21.92 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.80 | Put | | 160.00000 | 143,000 | 21.92 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Call | | 1,304.00000 | 1,355,000 | 24.40 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 7.65 | Put | | 3.00000 | 3,000 | 24.40 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Call | | 369.00000 | 406,000 | 21.40 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.70 | Put | | 118.00000 | 104,000 | 21.40 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Call | | 239.00000 | 268,000 | 22.71 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.95 | Put | | 238.00000 | 216,000 | 22.71 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Call | | 434.00000 | 475,000 | 20.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 8.60 | Put | | 83.00000 | 73,000 | 20.88 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Call | | 101.00000 | 114,000 | 25.99 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.45 | Put | | 600.00000 | 562,000 | 25.99 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Call | | 155.00000 | 174,000 | 24.31 | 0.00 | 0 | 0 |
| CHF / R | On | 19/12/2011 | Foreign Exchange Option | 9.20 | Put | | 404.00000 | 372,000 | 24.31 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 714.00000 | 755,000 | 21.33 | 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 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 229.00000 | 221,000 | 21.33 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 683.00000 | 724,000 | 21.43 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 248.00000 | 240,000 | 21.43 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 745.00000 | 787,000 | 21.23 | | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 210.00000 | 203,000 | 21.23 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 37 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Future | | | 6.28000 | 6.26500 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Future | | | 6.32670 | 6.28400 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.36710 | 6.28400 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.26 | Call | | 0.00000 | 134,000 | 17.03 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.26 | Put | | 0.00000 | 119,000 | 17.03 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.27 | Call | | 0.00000 | 129,000 | 17.03 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.27 | Put | | 0.00000 | 124,000 | 17.03 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.25 | Call | | 0.00000 | 139,000 | 17.04 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/12/2011 Foreign Exchange Option | 6.25 | Put | | 0.00000 | 114,000 | 17.04 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Call | | 0.00000 | 276,000 | 17.43 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 0.00000 | 233,000 | 17.43 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 0.00000 | 271,000 | 17.43 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 0.00000 | 238,000 | 17.43 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 0.00000 | 281,000 | 17.42 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 0.00000 | 228,000 | 17.42 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 0.00000 | 398,000 | 18.82 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|-------------|------------------|---------------|
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.30 | Put | | 0.00000 | 331,000 | 18.82 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Call | | 0.00000 | 374,000 | 18.84 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 357,000 | 18.84 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Call | | 0.00000 | 424,000 | 18.80 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.25 | Put | | 0.00000 | 307,000 | 18.80 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | 0.00 | 0 | 0 |
| RAIN | On | 19/12/2011 | Foreign Exchange Future | | | 16,512.03000 | 16,408.20000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Future | | | 1.29950 | 1.29230 | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Future | | | 1.31620 | 1.30930 | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Option | 1.10 | Call | | 1,929.00000 | 2,000,000 | 26.22 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Option | 1.10 | Put | | 6.00000 | 5,000 | 26.22 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Option | 1.15 | Call | | 1,435.00000 | 1,506,000 | 22.73 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Option | 1.15 | Put | | 12.00000 | 11,000 | 22.73 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Option | 1.05 | Call | | 2,426.00000 | 2,498,000 | 29.71 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/12/2011 | Foreign Exchange Option | 1.05 | Put | | 3.00000 | 3,000 | 29.71 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Option | 1.20 | Call | | 1,345.00000 | 1,393,000 | 22.49 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Option | 1.20 | Put | | 252.00000 | 231,000 | 22.49 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Option | 1.25 | Call | | 1,023.00000 | 1,063,000 | 22.97 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Option | 1.25 | Put | | 430.00000 | 401,000 | 22.97 | 0.00 | 0 | 0 |
| YUAN/R | On | 19/03/2012 | Foreign Exchange Option | 1.15 | Call | | 1,724.00000 | 1,779,000 | 22.01 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 131.00000 | 117,000 | 22.01 | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 426,743,292.80 | 51,618 | 761,551 |
| Total Options | | | | | | | 0.00 | 0 | 301,864 |
| Grand Total: | | | | | | | 426,743,292.80 | 51,618 | 1,063,415 |