

Currency Derivatives Daily MTM Report

Daily summary for: 03/01/2012

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 19/03/2012 | | | 8.14350 | 8.19600 | | | 66,149,650.50 | 8,123 | 234,290 |
| \$ / R | On | 18/06/2012 | | | 8.24760 | 8.30190 | | | 1,979,424.00 | 240 | 27,023 |
| \$ / R | On | 17/09/2012 | | | 8.34620 | 8.40000 | | | 1,669,240.00 | 200 | 6,256 |
| \$ / R | On | 14/12/2012 | | | 8.44050 | 8.49590 | | | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | | | 8.52230 | 8.57770 | | | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | | | 8.73860 | 8.79490 | | | 0.00 | 0 | 659 |
| \$ / R | On | 12/12/2014 | | | 9.24660 | 9.30180 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 69,798,314.50 | 8,563 | 268,228 |
| \$ / R | On | 19/03/2012 | 7.04 | Call | | 1,176.00000 | 1,124,000 | 20.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.04 | Put | | 16.00000 | 17,000 | 20.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Call | | 1,128.00000 | 1,076,000 | 19.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.09 | Put | | 18.00000 | 19,000 | 19.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Call | | 1,224.00000 | 1,172,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 6.99 | Put | | 14.00000 | 15,000 | 20.28 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Call | | 1,211.00000 | 1,158,000 | 20.23 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | 7.00 | Put | | 15.00000 | 15,000 | 20.23 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Call | | 1,068.00000 | 1,016,000 | 19.62 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 22.00000 | 23,000 | 19.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 974.00000 | 923,000 | 19.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 28.00000 | 30,000 | 19.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 1,404.00000 | 1,352,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 8.00000 | 9,000 | 21.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,021.00000 | 969,000 | 19.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 25.00000 | 26,000 | 19.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 1,453.00000 | 1,401,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 7.00000 | 8,000 | 21.24 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 715.00000 | 668,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 69.00000 | 75,000 | 19.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 446.00000 | 410,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 200.00000 | 217,000 | 20.69 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 838.00000 | 789,000 | 18.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 42.00000 | 46,000 | 18.92 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 291.00000 | 263,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 395.00000 | 420,000 | 22.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,502.00000 | 1,450,000 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 6.00000 | 7,000 | 21.44 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 274.00000 | 247,000 | 22.70 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 428.00000 | 454,000 | 22.70 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 1,356.00000 | 1,303,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 10.00000 | 10,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 420.00000 | 385,000 | 20.93 | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Put | | 224.00000 | 242,000 | 20.93 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 1,115.00000 | 1,063,000 | 19.82 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 19.00000 | 20,000 | 19.82 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,551.00000 | 1,499,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 5.00000 | 6,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 796.00000 | 747,000 | 19.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 50.00000 | 54,000 | 19.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 329.00000 | 298,000 | 21.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 333.00000 | 355,000 | 21.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 503.00000 | 464,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 157.00000 | 171,000 | 20.21 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 1,163.00000 | 1,110,000 | 20.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 17.00000 | 17,000 | 20.02 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,601.00000 | 1,548,000 | 21.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 5.00000 | 5,000 | 21.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 534.00000 | 493,000 | 19.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 138.00000 | 150,000 | 19.97 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 395.00000 | 361,000 | 21.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 249.00000 | 268,000 | 21.17 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 474.00000 | 436,000 | 20.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 178.00000 | 193,000 | 20.45 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 349.00000 | 318,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 303.00000 | 325,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 883.00000 | 831,000 | 18.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 37.00000 | 38,000 | 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 | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 928.00000 | 877,000 | 19.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 32.00000 | 34,000 | 19.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 1,307.00000 | 1,255,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 11.00000 | 12,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 602.00000 | 558,000 | 19.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 106.00000 | 115,000 | 19.62 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 372.00000 | 339,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 276.00000 | 296,000 | 21.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 755.00000 | 707,000 | 19.15 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 59.00000 | 64,000 | 19.15 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,799.00000 | 1,746,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 3.00000 | 3,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 2,048.00000 | 1,995,000 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 2.00000 | 2,000 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 676.00000 | 630,000 | 19.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 80.00000 | 87,000 | 19.39 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 309.00000 | 280,000 | 22.17 | 1,120,000.00 | 4,000 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 363.00000 | 387,000 | 22.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,998.00000 | 1,945,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 2.00000 | 2,000 | 24.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,259.00000 | 1,206,000 | 20.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 13.00000 | 13,000 | 20.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 567.00000 | 524,000 | 19.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 121.00000 | 131,000 | 19.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 258.00000 | 232,000 | 22.96 | 0.00 | 0 | 4,850 |

| 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 | 8.40 | Put | | 462.00000 | 489,000 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,749.00000 | 1,697,000 | 22.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 3.00000 | 4,000 | 22.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 639.00000 | 593,000 | 19.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 93.00000 | 100,000 | 19.50 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,650.00000 | 1,597,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 4.00000 | 4,000 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,700.00000 | 1,647,000 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 4.00000 | 4,000 | 22.26 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,849.00000 | 1,796,000 | 23.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 3.00000 | 3,000 | 23.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 2,098.00000 | 2,045,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 2.00000 | 2,000 | 25.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 242.00000 | 218,000 | 23.22 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 496.00000 | 525,000 | 23.22 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 228.00000 | 205,000 | 23.48 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 532.00000 | 562,000 | 23.48 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 161.00000 | 144,000 | 25.10 | 0.00 | 0 | 4,853 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 765.00000 | 801,000 | 25.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 933.00000 | 972,000 | 26.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 129.00000 | 115,000 | 26.18 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 203.00000 | 182,000 | 24.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 607.00000 | 639,000 | 24.01 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 191.00000 | 171,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 645.00000 | 678,000 | 24.29 | 0.00 | 0 | 176 |

| 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 | 8.75 | Put | | 724.00000 | 759,000 | 24.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 170.00000 | 152,000 | 24.83 | 608,000.00 | 4,000 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 684.00000 | 719,000 | 24.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 180.00000 | 162,000 | 24.56 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 0.00000 | 1,195,000 | 27.52 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 0.00000 | 88,000 | 27.52 | 176,000.00 | 2,000 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 0.00000 | 1,426,000 | 28.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 0.00000 | 69,000 | 28.86 | 138,000.00 | 2,000 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 1,136.00000 | 1,089,000 | 19.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 84.00000 | 91,000 | 19.69 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 1,095.00000 | 1,048,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 93.00000 | 100,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 1,178.00000 | 1,130,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 76.00000 | 82,000 | 19.70 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 592.00000 | 562,000 | 22.01 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 390.00000 | 414,000 | 22.01 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 27.00000 | 29,000 | 19.77 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,579.00000 | 1,527,000 | 19.77 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 441.00000 | 416,000 | 23.62 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 639.00000 | 668,000 | 23.62 | 0.00 | 0 | 200 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 395.00000 | 373,000 | 24.18 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 743.00000 | 775,000 | 24.18 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 367.00000 | 347,000 | 24.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 815.00000 | 849,000 | 24.56 | 0.00 | 0 | 132 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 1,320.00000 | 1,276,000 | 19.68 | 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 | 7.20 | Put | | 120.00000 | 130,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 1,281.00000 | 1,238,000 | 19.73 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 131.00000 | 142,000 | 19.73 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 1,360.00000 | 1,315,000 | 19.63 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 110.00000 | 119,000 | 19.63 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 143.00000 | 154,000 | 19.78 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 1,243.00000 | 1,200,000 | 19.78 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,140.00000 | 1,180,000 | 25.44 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 440.00000 | 426,000 | 25.44 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 860.00000 | 832,000 | 21.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 360.00000 | 386,000 | 21.38 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 578.00000 | 559,000 | 23.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 778.00000 | 813,000 | 23.90 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,218.00000 | 1,258,000 | 25.74 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 418.00000 | 404,000 | 25.74 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 917.00000 | 954,000 | 24.52 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 517.00000 | 500,000 | 24.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 1,118.00000 | 1,087,000 | 20.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 322.00000 | 347,000 | 20.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 1,091.00000 | 1,061,000 | 21.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 345.00000 | 371,000 | 21.00 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 1,146.00000 | 1,114,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 300.00000 | 324,000 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 471.00000 | 501,000 | 21.93 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 967.00000 | 941,000 | 21.93 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,188.00000 | 1,227,000 | 25.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 584.00000 | 567,000 | 25.24 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 1,131.00000 | 1,105,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 503.00000 | 533,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 1,108.00000 | 1,083,000 | 22.02 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 530.00000 | 561,000 | 22.02 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 1,155.00000 | 1,127,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 477.00000 | 505,000 | 21.65 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,241.00000 | 1,278,000 | 25.01 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 719.00000 | 700,000 | 25.01 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 1,065.00000 | 1,041,000 | 22.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 587.00000 | 619,000 | 22.38 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 1,106.00000 | 1,080,000 | 24.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,289.00000 | 1,319,000 | 24.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 1,090.00000 | 1,064,000 | 24.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,323.00000 | 1,353,000 | 24.46 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 1,123.00000 | 1,096,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,256.00000 | 1,285,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,842.00000 | 1,817,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 1,040.00000 | 1,070,000 | 23.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,824.00000 | 1,799,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 1,072.00000 | 1,102,000 | 23.54 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,861.00000 | 1,837,000 | 23.33 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 1,009.00000 | 1,040,000 | 23.33 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 741.00000 | 767,000 | 22.14 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|----------------------|------------------|----------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 2,043.00000 | 2,014,000 | 22.14 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 2,042,000.00 | 12,000 | 201,210 |
| Total \$ / R | | | | | | | | | | 71,840,314.50 | 20,563 | 469,438 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 8.14350 | 8.19600 | | | | 0.00 | 0 | 801 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Future | | | 8.24760 | 8.30190 | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 801 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 71,485.00000 | 66,784,000 | 19.27 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 6,885.00000 | 7,434,000 | 19.27 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 67,614.00000 | 62,996,000 | 19.39 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 8,014.00000 | 8,646,000 | 19.39 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 75,472.00000 | 70,696,000 | 19.15 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 5,872.00000 | 6,346,000 | 19.15 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 33,253.00000 | 35,486,000 | 21.91 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 32,853.00000 | 29,836,000 | 21.91 | | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 49,270.00000 | 46,609,000 | 23.05 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 54,080.00000 | 56,849,000 | 23.05 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 47,457.00000 | 44,879,000 | 23.24 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 57,267.00000 | 60,119,000 | 23.24 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 51,160.00000 | 48,415,000 | 22.86 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 50,970.00000 | 53,655,000 | 22.86 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 881 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | | | 12.68790 | 12.63350 | | | 1,078,471.50 | 85 | 10,615 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 12.83710 | 12.78430 | | | 0.00 | 0 | 2,980 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R | On | 17/09/2012 | | | 12.97710 | 12.92420 | | | 12,951,145.80 | 998 | 0 |
| Total £ / R Future | | | | | | | | | 14,029,617.30 | 1,083 | 13,595 |
| £ / R | On | 19/03/2012 | | | | 1,224.00000 | 1,272,000 | 16.22 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 41.00000 | 34,000 | 16.22 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,179.00000 | 1,226,000 | 16.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 46.00000 | 38,000 | 16.17 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,270.00000 | 1,319,000 | 16.47 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 37.00000 | 31,000 | 16.47 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,135.00000 | 1,181,000 | 16.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 52.00000 | 43,000 | 16.13 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 840.00000 | 879,000 | 15.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 107.00000 | 91,000 | 15.83 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,655.00000 | 1,707,000 | 18.52 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 22.00000 | 19,000 | 18.52 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | | | | 921.00000 | 962,000 | 15.92 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 88.00000 | 74,000 | 15.92 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 568.00000 | 594,000 | 16.18 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 235.00000 | 206,000 | 16.18 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,317.00000 | 1,367,000 | 16.73 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 34.00000 | 29,000 | 16.73 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,753.00000 | 1,804,000 | 19.03 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 20.00000 | 16,000 | 19.03 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,005.00000 | 1,048,000 | 16.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 72.00000 | 60,000 | 16.00 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | | | | 1,558.00000 | 1,609,000 | 18.01 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 25.00000 | 21,000 | 18.01 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 763.00000 | 799,000 | 15.75 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 130.00000 | 111,000 | 15.75 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 801.00000 | 839,000 | 15.79 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 118.00000 | 101,000 | 15.79 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 437.00000 | 455,000 | 16.66 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 354.00000 | 317,000 | 16.66 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 534.00000 | 490,000 | 17.38 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 317.00000 | 328,000 | 17.38 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 1,067.00000 | 1,015,000 | 19.33 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 150.00000 | 153,000 | 19.33 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 1,170.00000 | 1,204,000 | 17.49 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 236.00000 | 217,000 | 17.49 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 1,136.00000 | 1,169,000 | 17.54 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 252.00000 | 232,000 | 17.54 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 1,204.00000 | 1,239,000 | 17.44 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 220.00000 | 202,000 | 17.44 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 723.00000 | 720,000 | 21.18 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,249.00000 | 1,193,000 | 21.18 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 707.00000 | 704,000 | 21.26 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,283.00000 | 1,227,000 | 21.26 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 738.00000 | 736,000 | 21.09 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,214.00000 | 1,159,000 | 21.09 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 25,536 |
| Total £ / R | | | | | | | | | | 14,029,617.30 | 1,083 | 39,131 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10630 | 0.10590 | | | 0.00 | 0 | 4,421 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10790 | 0.10750 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 0.00 | 0 | 4,421 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 1,600.00000 | 1,638,000 | 18.58 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 10.00000 | 8,000 | 18.58 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 739.00000 | 746,000 | 18.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 149.00000 | 116,000 | 18.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 2,593.00000 | 2,632,000 | 24.27 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 3.00000 | 2,000 | 24.27 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 649.00000 | 657,000 | 22.73 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 699.00000 | 667,000 | 22.73 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 368.00000 | 369,000 | 25.35 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 1,418.00000 | 1,379,000 | 25.35 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 1,174.00000 | 1,195,000 | 20.49 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 224.00000 | 205,000 | 20.49 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 0.00 | 0 | 4,421 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.61900 | 10.60230 | | | 6,435,114.00 | 606 | 21,377 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.76740 | 10.75440 | | | 1,076,740.00 | 100 | 14,005 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.91220 | 10.90060 | | | 16,335,563.40 | 1,497 | 350 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 11.33560 | 11.33880 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | 23,847,417.40 | 2,203 | 36,232 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 621.00000 | 626,000 | 15.75 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 119.00000 | 107,000 | 15.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 586.00000 | 590,000 | 15.81 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 134.00000 | 121,000 | 15.81 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 657.00000 | 663,000 | 15.69 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 105.00000 | 94,000 | 15.69 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 1,565.00000 | 1,579,000 | 18.79 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 13.00000 | 10,000 | 18.79 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 520.00000 | 522,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 168.00000 | 153,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 862.00000 | 871,000 | 16.09 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 60.00000 | 52,000 | 16.09 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,613.00000 | 1,628,000 | 19.02 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 11.00000 | 9,000 | 19.02 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 778.00000 | 785,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 76.00000 | 66,000 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 328.00000 | 325,000 | 16.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 326.00000 | 306,000 | 16.35 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 271.00000 | 267,000 | 16.89 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 419.00000 | 398,000 | 16.89 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 489.00000 | 490,000 | 15.99 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 187.00000 | 171,000 | 15.99 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 173.00000 | 168,000 | 18.14 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 671.00000 | 649,000 | 18.14 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 108.00000 | 103,000 | 19.79 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,006.00000 | 984,000 | 19.79 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 223.00000 | 219,000 | 17.43 | 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 | | 521.00000 | 500,000 | 17.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 82.00000 | 78,000 | 20.84 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,230.00000 | 1,209,000 | 20.84 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 209.00000 | 205,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 557.00000 | 536,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 1,084.00000 | 1,096,000 | 16.50 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 32.00000 | 27,000 | 16.50 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 136.00000 | 131,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 834.00000 | 812,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 254.00000 | 250,000 | 17.07 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 452.00000 | 431,000 | 17.07 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 594.00000 | 573,000 | 17.78 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 196.00000 | 192,000 | 17.78 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,094.00000 | 1,073,000 | 20.20 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 96.00000 | 92,000 | 20.20 | 0.00 | 0 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 710.00000 | 710,000 | 17.71 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 356.00000 | 343,000 | 17.71 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 684.00000 | 684,000 | 17.82 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 380.00000 | 367,000 | 17.82 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 736.00000 | 737,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 332.00000 | 320,000 | 17.60 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 785.00000 | 786,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 610.00000 | 599,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 760.00000 | 761,000 | 19.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 635.00000 | 624,000 | 19.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 774.00000 | 776,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 549.00000 | 539,000 | 18.00 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 1,222.00000 | 1,214,000 | 20.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,376.00000 | 1,371,000 | 20.40 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 1,205.00000 | 1,198,000 | 20.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,409.00000 | 1,405,000 | 20.48 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 1,239.00000 | 1,231,000 | 20.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,343.00000 | 1,338,000 | 20.33 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 27,200 |
| Total € / R | | | | | | | | | | 23,847,417.40 | 2,203 | 63,432 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.36100 | 8.24870 | | | 250,830.00 | 30 | 28,248 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.39430 | 8.28560 | | | 0.00 | 0 | 6,933 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.42810 | 8.32160 | | | 1,685,620.00 | 200 | 2,298 |
| Total AU\$ / R Future | | | | | | | | | | 1,936,450.00 | 230 | 37,479 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,023.00000 | 1,128,000 | 19.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 24.00000 | 17,000 | 19.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 976.00000 | 1,080,000 | 19.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 27.00000 | 19,000 | 19.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 1,070.00000 | 1,176,000 | 19.91 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 21.00000 | 15,000 | 19.91 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 883.00000 | 985,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 34.00000 | 24,000 | 18.83 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 1,310.00000 | 1,419,000 | 21.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 11.00000 | 8,000 | 21.25 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|---------------------|------------------|---------------|
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Call | | 589.00000 | 675,000 | 18.07 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Put | | 90.00000 | 64,000 | 18.07 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Call | | 837.00000 | 938,000 | 18.56 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Put | | 38.00000 | 27,000 | 18.56 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 1,262.00000 | 1,370,000 | 20.98 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 13.00000 | 9,000 | 20.98 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 2,051.00000 | 2,162,000 | 25.72 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 2.00000 | 1,000 | 25.72 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 480.00000 | 557,000 | 17.94 | | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 131.00000 | 96,000 | 17.94 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 797.00000 | 875,000 | 18.34 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 161.00000 | 131,000 | 18.34 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 762.00000 | 838,000 | 18.33 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 176.00000 | 144,000 | 18.33 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 833.00000 | 913,000 | 18.35 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 147.00000 | 119,000 | 18.35 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 575.00000 | 624,000 | 18.73 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 490.00000 | 432,000 | 18.73 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 552.00000 | 600,000 | 18.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 517.00000 | 458,000 | 18.79 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 599.00000 | 649,000 | 18.67 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 464.00000 | 407,000 | 18.67 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 1,936,450.00 | 230 | 37,479 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 8.04780 | 8.00870 | | | | 0.00 | 0 | 10 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 8.13650 | 8.09860 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 507.00000 | 535,000 | 13.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 48.00000 | 37,000 | 13.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 467.00000 | 494,000 | 13.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 58.00000 | 46,000 | 13.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 548.00000 | 578,000 | 13.51 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 39.00000 | 30,000 | 13.51 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 326.00000 | 339,000 | 15.75 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 377.00000 | 353,000 | 15.75 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 307.00000 | 320,000 | 15.92 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 408.00000 | 384,000 | 15.92 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 346.00000 | 361,000 | 15.64 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 347.00000 | 325,000 | 15.64 | | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 10 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.32950 | 0.35760 | | | | 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 On 30/03/2012 Foreign Exchange Future | | | 0.11490 | 0.10230 | | | | 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 On 31/01/2012 Foreign Exchange Future | | | 0.13790 | 0.14750 | | | | 0.00 | 0 | 12,500 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| Total CF CANDO CAAS Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAS | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 29/02/2012 Foreign Exchange Future | | | 0.11130 | 0.11630 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT Future | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAT | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 31/01/2012 Foreign Exchange Future | | | 0.04540 | 0.04090 | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU Future | | | | | | | 0.00 | 0 | 19,481 |
| Total CF CANDO CAAU | | | | | | | 0.00 | 0 | 19,481 |
| CF CANDO On 29/02/2012 Foreign Exchange Future | | | 0.08250 | 0.07380 | | | 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 19/03/2012 Foreign Exchange Future | | | 8.72590 | 8.72900 | | | 261,777.00 | 30 | 223 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.85750 | 8.86420 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 261,777.00 | 30 | 223 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Call | | 355.00000 | 367,000 | 19.02 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.60 | Put | | 226.00000 | 241,000 | 19.02 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Call | | 331.00000 | 343,000 | 19.22 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.65 | Put | | 252.00000 | 267,000 | 19.22 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Call | | 381.00000 | 392,000 | 18.83 | 0.00 | 0 | 0 |
| CHF / R On 19/03/2012 Foreign Exchange Option | 8.55 | Put | | 202.00000 | 216,000 | 18.83 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Call | | 450.00000 | 444,000 | 23.01 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Put | | 686.00000 | 687,000 | 23.01 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Call | | 434.00000 | 428,000 | 23.18 | 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 18/06/2012 Foreign Exchange Option | 9.15 | Put | | 720.00000 | 721,000 | 23.18 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Call | | 467.00000 | 460,000 | 22.85 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Put | | 653.00000 | 653,000 | 22.85 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 261,777.00 | 30 | 223 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Future | | | 6.39850 | 6.30570 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.44270 | 6.34980 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Call | | 181.00000 | 228,000 | 14.25 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.28 | Put | | 159.00000 | 113,000 | 14.25 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Call | | 176.00000 | 222,000 | 14.26 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.29 | Put | | 164.00000 | 117,000 | 14.26 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Call | | 186.00000 | 234,000 | 14.24 | | 0.00 | 0 | 0 |
| NZ\$ / R On 19/03/2012 Foreign Exchange Option | 6.27 | Put | | 154.00000 | 109,000 | 14.24 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 321.00000 | 371,000 | 17.11 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 271.00000 | 228,000 | 17.11 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 297.00000 | 345,000 | 17.19 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 297.00000 | 252,000 | 17.19 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 345.00000 | 398,000 | 17.03 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 245.00000 | 205,000 | 17.03 | | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Future | | | 1.29190 | 1.30010 | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.30570 | 1.31410 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 1,137.00000 | 1,059,000 | 20.32 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 136.00000 | 140,000 | 20.32 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 790.00000 | 720,000 | 20.83 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 289.00000 | 301,000 | 20.83 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 1,552.00000 | 1,470,000 | 19.80 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 51.00000 | 51,000 | 19.80 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 1,802.00000 | 1,724,000 | 20.57 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 161.00000 | 167,000 | 20.57 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 1,434.00000 | 1,363,000 | 21.13 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 293.00000 | 306,000 | 21.13 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 2,220.00000 | 2,138,000 | 20.15 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 79.00000 | 81,000 | 20.15 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 109,873,576.20 | 12,109 | 618,457 |
| Total Options | | | | | | | | 2,042,000.00 | 12,000 | 254,026 |
| Grand Total: | | | | | | | | 111,915,576.20 | 24,109 | 872,483 |