

Currency Derivatives Daily MTM Report

Daily summary for: 21/02/2012

| 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 | | | 7.75100 | 7.70510 | | | 97,817,620.00 | 12,620 | 189,200 |
| \$ / R On 18/06/2012 Foreign Exchange Future | | | 7.83480 | 7.80690 | | | 36,173,271.60 | 4,617 | 65,695 |
| \$ / R On 17/09/2012 Foreign Exchange Future | | | 7.93530 | 7.90980 | | | 0.00 | 0 | 9,558 |
| \$ / R On 14/12/2012 Foreign Exchange Future | | | 8.02840 | 8.01110 | | | 0.00 | 0 | 9,800 |
| \$ / R On 18/03/2013 Foreign Exchange Future | | | 8.12210 | 8.09920 | | | 0.00 | 0 | 0 |
| \$ / R On 13/12/2013 Foreign Exchange Future | | | 8.30870 | 8.16250 | | | 0.00 | 0 | 659 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 8.97400 | 8.92730 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | 133,990,891.60 | 17,237 | 274,912 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.04 | Call | | 673.00000 | 718,000 | 17.66 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.04 | Put | | 4.00000 | 3,000 | 17.66 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.09 | Call | | 625.00000 | 669,000 | 17.34 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.09 | Put | | 6.00000 | 4,000 | 17.34 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 6.99 | Call | | 722.00000 | 767,000 | 18.02 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 6.99 | Put | | 3.00000 | 2,000 | 18.02 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 708.00000 | 753,000 | 17.89 | 0.00 | 0 | 0 |
| \$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 3.00000 | 2,000 | 17.89 | 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 | | 563.00000 | 607,000 | 16.94 | 0.00 | 0 | 30,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.15 | Put | | 8.00000 | 6,000 | 16.94 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 469.00000 | 511,000 | 16.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 14.00000 | 10,000 | 16.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Call | | 906.00000 | 952,000 | 19.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.80 | Put | | 1.00000 | 1,000 | 19.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Call | | 516.00000 | 558,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.20 | Put | | 11.00000 | 7,000 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Call | | 956.00000 | 1,002,000 | 20.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.75 | Put | | 1.00000 | 1,000 | 20.35 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 228.00000 | 255,000 | 15.78 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 73.00000 | 54,000 | 15.78 | 0.00 | 0 | 9,200 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Call | | 65.00000 | 70,000 | 17.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.95 | Put | | 310.00000 | 269,000 | 17.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Call | | 338.00000 | 374,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.40 | Put | | 33.00000 | 23,000 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Call | | 23.00000 | 23,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.30 | Put | | 618.00000 | 572,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Call | | 1,006.00000 | 1,052,000 | 20.84 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.70 | Put | | 1.00000 | 1,000 | 20.84 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Call | | 20.00000 | 20,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.35 | Put | | 665.00000 | 619,000 | 20.83 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Call | | 857.00000 | 902,000 | 19.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.85 | Put | | 2.00000 | 1,000 | 19.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.00 | Call | | 55.00000 | 59,000 | 17.81 | 0.00 | 0 | 4,350 |

| 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 | | 350.00000 | 308,000 | 17.81 | 0.00 | 0 | 7,051 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Call | | 611.00000 | 655,000 | 17.26 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.10 | Put | | 6.00000 | 4,000 | 17.26 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Call | | 1,056.00000 | 1,102,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.65 | Put | | 1.00000 | 1,000 | 21.34 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Call | | 299.00000 | 332,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.45 | Put | | 44.00000 | 31,000 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 30.00000 | 31,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 525.00000 | 480,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Call | | 89.00000 | 97,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.85 | Put | | 234.00000 | 196,000 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Call | | 660.00000 | 704,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.05 | Put | | 5.00000 | 3,000 | 17.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Call | | 1,106.00000 | 1,151,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.60 | Put | | 1.00000 | 0,000 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Call | | 104.00000 | 114,000 | 16.27 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.80 | Put | | 199.00000 | 163,000 | 16.27 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Call | | 47.00000 | 50,000 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.05 | Put | | 392.00000 | 349,000 | 18.20 | 0.00 | 0 | 4,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Call | | 76.00000 | 82,000 | 17.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.90 | Put | | 271.00000 | 231,000 | 17.04 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Call | | 35.00000 | 36,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.15 | Put | | 480.00000 | 435,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Call | | 380.00000 | 417,000 | 15.68 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.35 | Put | | 25.00000 | 16,000 | 15.68 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 423.00000 | 464,000 | 16.00 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Put | | 18.00000 | 13,000 | 16.00 | 0.00 | 0 | 100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Call | | 807.00000 | 853,000 | 18.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.90 | Put | | 2.00000 | 2,000 | 18.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Call | | 142.00000 | 160,000 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.70 | Put | | 137.00000 | 109,000 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Call | | 40.00000 | 42,000 | 18.58 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.10 | Put | | 435.00000 | 391,000 | 18.58 | 0.00 | 0 | 366 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 262.00000 | 293,000 | 15.76 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 57.00000 | 42,000 | 15.76 | 0.00 | 0 | 3,020 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Call | | 1,305.00000 | 1,351,000 | 23.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.40 | Put | | 0.00000 | 0,000 | 23.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Call | | 1,555.00000 | 1,601,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.15 | Put | | 0.00000 | 0,000 | 25.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 196.00000 | 221,000 | 15.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 91.00000 | 70,000 | 15.81 | 0.00 | 0 | 13,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Call | | 26.00000 | 27,000 | 19.90 | 0.00 | 0 | 6,620 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.25 | Put | | 571.00000 | 526,000 | 19.90 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Call | | 1,505.00000 | 1,551,000 | 25.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 25.77 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Call | | 758.00000 | 803,000 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.95 | Put | | 3.00000 | 2,000 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Call | | 122.00000 | 134,000 | 15.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.75 | Put | | 167.00000 | 133,000 | 15.88 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.40 | Call | | 18.00000 | 18,000 | 21.29 | 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 | | 713.00000 | 667,000 | 21.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Call | | 1,255.00000 | 1,301,000 | 23.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.45 | Put | | 0.00000 | 0,000 | 23.31 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Call | | 168.00000 | 189,000 | 15.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.65 | Put | | 113.00000 | 88,000 | 15.83 | 0.00 | 0 | 166 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Call | | 1,156.00000 | 1,201,000 | 22.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.55 | Put | | 1.00000 | 0,000 | 22.32 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Call | | 1,205.00000 | 1,251,000 | 22.81 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.50 | Put | | 0.00000 | 0,000 | 22.81 | 0.00 | 0 | 2,420 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Call | | 1,355.00000 | 1,401,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.35 | Put | | 0.00000 | 0,000 | 24.29 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Call | | 1,605.00000 | 1,651,000 | 25.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.10 | Put | | 0.00000 | 0,000 | 25.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Call | | 16.00000 | 15,000 | 21.75 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.45 | Put | | 761.00000 | 714,000 | 21.75 | 0.00 | 0 | 250 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Call | | 14.00000 | 14,000 | 22.22 | 0.00 | 0 | 6,750 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.50 | Put | | 809.00000 | 763,000 | 22.22 | 0.00 | 0 | 190 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Call | | 7.00000 | 6,000 | 24.41 | 0.00 | 0 | 3 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.80 | Put | | 1,102.00000 | 1,055,000 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 1,299.00000 | 1,252,000 | 25.80 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 4.00000 | 3,000 | 25.80 | 0.00 | 0 | 4,100 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 11.00000 | 10,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 906.00000 | 859,000 | 23.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 9.00000 | 9,000 | 23.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 954.00000 | 908,000 | 23.37 | 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 | | 1,052.00000 | 1,006,000 | 24.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.75 | Call | | 7.00000 | 7,000 | 24.07 | 0.00 | 0 | 15,860 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Put | | 1,003.00000 | 957,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 8.70 | Call | | 8.00000 | 8,000 | 23.72 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Put | | 1,548.00000 | 1,501,000 | 27.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.25 | Call | | 3.00000 | 2,000 | 27.53 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Put | | 1,796.00000 | 1,750,000 | 28.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.50 | Call | | 1.00000 | 1,000 | 28.09 | 0.00 | 0 | 2,000 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Put | | 1,498.00000 | 1,451,000 | 27.18 | 0.00 | 0 | 0 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Option | 9.20 | Call | | 3.00000 | 2,000 | 27.18 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Call | | 636.00000 | 653,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.25 | Put | | 79.00000 | 68,000 | 15.43 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Call | | 597.00000 | 614,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.30 | Put | | 90.00000 | 79,000 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Call | | 676.00000 | 694,000 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.20 | Put | | 69.00000 | 59,000 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 206.00000 | 207,000 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 499.00000 | 472,000 | 17.82 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Put | | 20.00000 | 16,000 | 16.54 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 6.75 | Call | | 1,077.00000 | 1,101,000 | 16.54 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 126.00000 | 124,000 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 819.00000 | 789,000 | 19.68 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 107.00000 | 104,000 | 20.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 950.00000 | 919,000 | 20.39 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 96.00000 | 93,000 | 20.86 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 1,039.00000 | 1,008,000 | 20.86 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Call | | 845.00000 | 867,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Put | | 38.00000 | 32,000 | 15.65 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Call | | 460.00000 | 470,000 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Put | | 153.00000 | 135,000 | 15.56 | 0.00 | 0 | 14,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Call | | 234.00000 | 236,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Put | | 427.00000 | 401,000 | 17.38 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 181.00000 | 181,000 | 18.27 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 574.00000 | 546,000 | 18.27 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Call | | 327.00000 | 334,000 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Put | | 270.00000 | 249,000 | 16.38 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Put | | 1,129.00000 | 1,098,000 | 21.33 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Call | | 86.00000 | 83,000 | 21.33 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 351.00000 | 358,000 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 244.00000 | 223,000 | 16.21 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Put | | 1,502.00000 | 1,471,000 | 23.20 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Call | | 59.00000 | 56,000 | 23.20 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 821.00000 | 835,000 | 15.40 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 111.00000 | 100,000 | 15.40 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 784.00000 | 797,000 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 124.00000 | 112,000 | 15.46 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 859.00000 | 873,000 | 15.34 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 99.00000 | 88,000 | 15.34 | 0.00 | 0 | 9,200 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 138.00000 | 126,000 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 748.00000 | 761,000 | 15.52 | 0.00 | 0 | 37,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,346.00000 | 1,319,000 | 21.51 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 156.00000 | 154,000 | 21.51 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 422.00000 | 427,000 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 412.00000 | 392,000 | 17.12 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 229.00000 | 229,000 | 19.71 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 919.00000 | 894,000 | 19.71 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,436.00000 | 1,408,000 | 21.87 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 146.00000 | 143,000 | 21.87 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 1,086.00000 | 1,060,000 | 20.45 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 196.00000 | 195,000 | 20.45 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.70 | Call | | 509.00000 | 515,000 | 16.37 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.70 | Put | | 299.00000 | 280,000 | 16.37 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.40 | Put | | 760.00000 | 736,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.40 | Call | | 270.00000 | 271,000 | 18.96 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.10 | Call | | 352.00000 | 354,000 | 17.85 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.10 | Put | | 542.00000 | 519,000 | 17.85 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 646.00000 | 651,000 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 335.00000 | 323,000 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 623.00000 | 627,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 362.00000 | 349,000 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 671.00000 | 676,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 310.00000 | 298,000 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 509.00000 | 495,000 | 17.67 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 520.00000 | 523,000 | 17.67 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,340.00000 | 1,320,000 | 21.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 251.00000 | 248,000 | 21.08 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 671.00000 | 672,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 522.00000 | 500,000 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 651.00000 | 652,000 | 17.73 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 552.00000 | 530,000 | 17.73 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 690.00000 | 692,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 491.00000 | 470,000 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,356.00000 | 1,328,000 | 20.83 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 355.00000 | 350,000 | 20.83 | 0.00 | 0 | 180 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 615.00000 | 616,000 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 616.00000 | 594,000 | 18.07 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 577.00000 | 634,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,392.00000 | 1,303,000 | 20.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 566.00000 | 622,000 | 20.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,431.00000 | 1,341,000 | 20.23 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 589.00000 | 647,000 | 20.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,354.00000 | 1,266,000 | 20.03 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,342.00000 | 1,368,000 | 19.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 915.00000 | 894,000 | 19.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,322.00000 | 1,347,000 | 19.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 945.00000 | 923,000 | 19.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,360.00000 | 1,384,000 | 19.02 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 883.00000 | 860,000 | 19.02 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 612.00000 | 588,000 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,539.00000 | 1,562,000 | 17.71 | 0.00 | 0 | 200 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total \$ / R Option | | | | | | | | | 0.00 | 0 | 290,108 |
| Total \$ / R | | | | | | | | | 133,990,891.60 | 17,237 | 565,020 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Future | | | 7.75100 | 7.70510 | | | 116,265.00 | 15 | 394 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Future | | | 7.83480 | 7.80690 | | | 689,462.40 | 88 | 611 |
| Total \$ / R MAXI Future | | | | | | | | | 805,727.40 | 103 | 1,005 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Call | | 22,807.00000 | 25,528,000 | 15.78 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.55 | Put | | 7,297.00000 | 5,428,000 | 15.78 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Call | | 19,648.00000 | 22,067,000 | 15.81 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.60 | Put | | 9,138.00000 | 6,967,000 | 15.81 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Call | | 26,239.00000 | 29,252,000 | 15.76 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 7.50 | Put | | 5,729.00000 | 4,152,000 | 15.76 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Put | | 52,531.00000 | 47,995,000 | 19.43 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 19/03/2012 | Foreign Exchange Option | 8.20 | Call | | 3,041.00000 | 3,095,000 | 19.43 | 0.00 | 0 | 80 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 15,074.00000 | 14,931,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 69,384.00000 | 66,451,000 | 18.97 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 14,202.00000 | 14,032,000 | 19.21 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 73,512.00000 | 70,552,000 | 19.21 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 16,011.00000 | 15,900,000 | 18.73 | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 65,321.00000 | 62,420,000 | 18.73 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | 0.00 | 0 | 80 |
| Total \$ / R MAXI | | | | | | | | | 805,727.40 | 103 | 1,085 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 12.23130 | 12.21020 | | | 4,427,730.60 | 362 | 10,872 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | 12.35350 | 12.36110 | | | 0.00 | 0 | 2,959 |
| £ / R | On 17/09/2012 | Foreign Exchange Future | | | 12.50060 | 12.51220 | | | 0.00 | 0 | 1,499 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total £ / R Future | | | | | | | | | | 4,427,730.60 | 362 | 15,330 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Call | | 776.00000 | 795,000 | 15.69 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.45 | Put | | 16.00000 | 14,000 | 15.69 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 728.00000 | 746,000 | 15.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 18.00000 | 15,000 | 15.29 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Call | | 824.00000 | 843,000 | 16.10 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.40 | Put | | 14.00000 | 12,000 | 16.10 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Call | | 680.00000 | 698,000 | 14.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.55 | Put | | 20.00000 | 17,000 | 14.88 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Call | | 386.00000 | 395,000 | 14.08 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.90 | Put | | 76.00000 | 64,000 | 14.08 | 0.00 | 0 | 6,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 1,216.00000 | 1,236,000 | 19.11 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 6.00000 | 5,000 | 19.11 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Call | | 463.00000 | 474,000 | 14.08 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.80 | Put | | 53.00000 | 43,000 | 14.08 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Call | | 161.00000 | 158,000 | 14.31 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.30 | Put | | 251.00000 | 227,000 | 14.31 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Call | | 873.00000 | 892,000 | 16.51 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.35 | Put | | 13.00000 | 11,000 | 16.51 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Call | | 1,314.00000 | 1,334,000 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 4.00000 | 3,000 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Call | | 545.00000 | 559,000 | 14.07 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.70 | Put | | 35.00000 | 28,000 | 14.07 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 1,118.00000 | 1,137,000 | 18.54 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 8.00000 | 6,000 | 18.54 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Call | | 317.00000 | 323,000 | 14.09 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.00 | Put | | 107.00000 | 92,000 | 14.09 | 0.00 | 0 | 768 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Call | | 351.00000 | 359,000 | 14.09 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 11.95 | Put | | 91.00000 | 78,000 | 14.09 | 0.00 | 0 | 9,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Call | | 89.00000 | 85,000 | 15.34 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.55 | Put | | 429.00000 | 404,000 | 15.34 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Put | | 683.00000 | 658,000 | 16.58 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 12.85 | Call | | 43.00000 | 39,000 | 16.58 | 0.00 | 0 | 3,000 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Put | | 1,349.00000 | 1,328,000 | 20.32 | 0.00 | 0 | 0 |
| £ / R | On | 19/03/2012 | Foreign Exchange Option | 13.55 | Call | | 9.00000 | 9,000 | 20.32 | 0.00 | 0 | 9,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 695.00000 | 684,000 | 13.87 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 184.00000 | 181,000 | 13.87 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 663.00000 | 652,000 | 13.95 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 202.00000 | 199,000 | 13.95 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 728.00000 | 717,000 | 13.79 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 167.00000 | 164,000 | 13.79 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 321.00000 | 310,000 | 17.45 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 1,259.00000 | 1,259,000 | 17.45 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 311.00000 | 301,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 1,299.00000 | 1,300,000 | 17.55 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 331.00000 | 320,000 | 17.34 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 1,219.00000 | 1,219,000 | 17.34 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Call | | 1,287.00000 | 1,275,000 | 14.03 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Put | | 125.00000 | 124,000 | 14.03 | 0.00 | 0 | 6,000 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 37,536 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--|----------------------|------------------|---------------|
| Total £ / R | | | | | | | | | | | 4,427,730.60 | 362 | 52,866 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.09730 | 0.09700 | | | | 0.00 | 0 | 3,840 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.09840 | 0.09840 | | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 3,840 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Call | | 716.00000 | 741,000 | 18.20 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.09 | Put | | 16.00000 | 11,000 | 18.20 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Call | | 90.00000 | 90,000 | 18.34 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.10 | Put | | 390.00000 | 360,000 | 18.34 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Call | | 1,701.00000 | 1,730,000 | 25.37 | | 0.00 | 0 | 0 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Option | 0.08 | Put | | 1.00000 | 0,000 | 25.37 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 149.00000 | 139,000 | 20.15 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 1,109.00000 | 1,099,000 | 20.15 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 56.00000 | 50,000 | 22.71 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 2,016.00000 | 2,010,000 | 22.71 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 426.00000 | 414,000 | 17.67 | | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 386.00000 | 374,000 | 17.67 | | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 3,840 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.25020 | 10.20460 | | | | 10,670,458.20 | 1,041 | 23,597 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.36580 | 10.34440 | | | | 0.00 | 0 | 25,945 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.50580 | 10.48820 | | | | 0.00 | 0 | 1,250 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.88010 | 10.81450 | | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | | | 10,670,458.20 | 1,041 | 51,292 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Call | | 203.00000 | 231,000 | 12.98 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.10 | Put | | 98.00000 | 81,000 | 12.98 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Call | | 174.00000 | 199,000 | 12.91 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.15 | Put | | 119.00000 | 99,000 | 12.91 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Call | | 235.00000 | 265,000 | 13.05 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.05 | Put | | 80.00000 | 65,000 | 13.05 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Call | | 1,156.00000 | 1,201,000 | 18.24 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.05 | Put | | 1.00000 | 1,000 | 18.24 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Call | | 127.00000 | 142,000 | 12.77 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.25 | Put | | 172.00000 | 142,000 | 12.77 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Call | | 428.00000 | 469,000 | 13.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.80 | Put | | 23.00000 | 19,000 | 13.41 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Call | | 1,205.00000 | 1,251,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.00 | Put | | 0.00000 | 1,000 | 18.58 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Call | | 345.00000 | 383,000 | 13.26 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.90 | Put | | 40.00000 | 33,000 | 13.26 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Call | | 40.00000 | 46,000 | 14.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.60 | Put | | 435.00000 | 396,000 | 14.63 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Call | | 25.00000 | 28,000 | 15.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.75 | Put | | 570.00000 | 528,000 | 15.43 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Call | | 108.00000 | 122,000 | 13.03 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.30 | Put | | 203.00000 | 172,000 | 13.03 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Call | | 9.00000 | 10,000 | 17.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.10 | Put | | 904.00000 | 860,000 | 17.67 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Call | | 2.00000 | 3,000 | 19.65 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.50 | Put | | 1,297.00000 | 1,253,000 | 19.65 | 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 | | 15.00000 | 18,000 | 16.39 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.90 | Put | | 710.00000 | 668,000 | 16.39 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Call | | 1.00000 | 1,000 | 20.52 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.75 | Put | | 1,546.00000 | 1,501,000 | 20.52 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Call | | 13.00000 | 16,000 | 16.71 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.95 | Put | | 758.00000 | 716,000 | 16.71 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Call | | 662.00000 | 707,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.55 | Put | | 7.00000 | 7,000 | 14.83 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Call | | 5.00000 | 6,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.30 | Put | | 1,100.00000 | 1,056,000 | 18.95 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Call | | 21.00000 | 24,000 | 15.75 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.80 | Put | | 616.00000 | 574,000 | 15.75 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Put | | 806.00000 | 764,000 | 17.03 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.00 | Call | | 11.00000 | 14,000 | 17.03 | 0.00 | 0 | 6,800 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Put | | 1,397.00000 | 1,352,000 | 19.99 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 11.60 | Call | | 2.00000 | 2,000 | 19.99 | 0.00 | 0 | 10,200 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Call | | 269.00000 | 302,000 | 13.12 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 10.00 | Put | | 64.00000 | 52,000 | 13.12 | 0.00 | 0 | 3,400 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.95 | Call | | 306.00000 | 342,000 | 13.19 | 0.00 | 0 | 0 |
| € / R | On | 19/03/2012 | Foreign Exchange Option | 9.95 | Put | | 51.00000 | 42,000 | 13.19 | 0.00 | 0 | 10,200 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Call | | 310.00000 | 314,000 | 14.06 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.40 | Put | | 366.00000 | 348,000 | 14.06 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Call | | 291.00000 | 294,000 | 14.19 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.45 | Put | | 397.00000 | 378,000 | 14.19 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Call | | 330.00000 | 335,000 | 13.92 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 18/06/2012 | Foreign Exchange Option | 10.35 | Put | | 336.00000 | 319,000 | 13.92 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Call | | 403.00000 | 410,000 | 16.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 640.00000 | 630,000 | 16.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 383.00000 | 390,000 | 16.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 670.00000 | 660,000 | 16.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 392.00000 | 399,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 579.00000 | 569,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Call | | 1,129.00000 | 1,163,000 | 15.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Put | | 91.00000 | 107,000 | 15.00 | 0.00 | 0 | 10,200 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 652.00000 | 669,000 | 15.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,331.00000 | 1,282,000 | 15.76 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 638.00000 | 656,000 | 15.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,367.00000 | 1,319,000 | 15.83 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 665.00000 | 683,000 | 15.68 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,294.00000 | 1,246,000 | 15.68 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 0.00 | 0 | 61,200 |
| Total € / R | | | | | | | | | | 10,670,458.20 | 1,041 | 112,492 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.24890 | 8.26960 | | | 1,064,108.10 | 129 | 18,381 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.24870 | 8.28840 | | | 1,237,305.00 | 150 | 8,758 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.27450 | 8.31650 | | | 0.00 | 0 | 2,728 |
| Total AU\$ / R Future | | | | | | | | | | 2,301,413.10 | 279 | 29,867 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Call | | 1,020.00000 | 999,000 | 18.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.25 | Put | | 0.00000 | 0,000 | 18.00 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Option | 7.30 | Call | | 970.00000 | 950,000 | 17.70 | 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 | 7.30 | Put | | 0.00000 | 1,000 | 17.70 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20 | Call | | 1,070.00000 | 1,049,000 | 18.30 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.20 | Put | | 0.00000 | 0,000 | 18.30 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.40 | Call | | 871.00000 | 850,000 | 17.09 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.40 | Put | | 1.00000 | 1,000 | 17.09 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Call | | 1,320.00000 | 1,299,000 | 19.82 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.95 | Put | | 0.00000 | 0,000 | 19.82 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Call | | 526.00000 | 505,000 | 14.03 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.75 | Put | | 6.00000 | 6,000 | 14.03 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Call | | 821.00000 | 800,000 | 16.79 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.45 | Put | | 1.00000 | 1,000 | 16.79 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Call | | 1,270.00000 | 1,249,000 | 19.52 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.00 | Put | | 0.00000 | 0,000 | 19.52 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Call | | 2,070.00000 | 2,049,000 | 24.06 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 6.20 | Put | | 0.00000 | 0,000 | 24.06 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Call | | 384.00000 | 364,000 | 13.02 | 0.00 | 0 | 0 |
| AU\$ / R On 19/03/2012 Foreign Exchange Option | 7.90 | Put | | 14.00000 | 15,000 | 13.02 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 680.00000 | 646,000 | 12.98 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 42.00000 | 47,000 | 12.98 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 638.00000 | 604,000 | 12.96 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 50.00000 | 55,000 | 12.96 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 724.00000 | 688,000 | 13.01 | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 36.00000 | 39,000 | 13.01 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 378.00000 | 354,000 | 13.45 | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 298.00000 | 316,000 | 13.45 | 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 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 354.00000 | 332,000 | 13.54 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 324.00000 | 344,000 | 13.54 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 403.00000 | 379,000 | 13.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 273.00000 | 291,000 | 13.40 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 2,301,413.10 | 279 | 29,867 |
| CAD/ R On 19/03/2012 Foreign Exchange Future | | | 7.77310 | 7.75130 | | | | 0.00 | 0 | 10 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 7.84050 | 7.83700 | | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Call | | 234.00000 | 247,000 | 11.73 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.55 | Put | | 33.00000 | 24,000 | 11.73 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Call | | 196.00000 | 207,000 | 11.62 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.60 | Put | | 45.00000 | 34,000 | 11.62 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Call | | 275.00000 | 290,000 | 11.85 | | 0.00 | 0 | 0 |
| CAD/ R On 19/03/2012 Foreign Exchange Option | 7.50 | Put | | 24.00000 | 17,000 | 11.85 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Call | | 116.00000 | 112,000 | 12.94 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.15 | Put | | 429.00000 | 422,000 | 12.94 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Call | | 105.00000 | 101,000 | 13.13 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.20 | Put | | 468.00000 | 461,000 | 13.13 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Call | | 128.00000 | 123,000 | 12.74 | | 0.00 | 0 | 0 |
| CAD/ R On 18/06/2012 Foreign Exchange Option | 8.10 | Put | | 391.00000 | 383,000 | 12.74 | | 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 | | | 0.06760 | 0.06350 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|----------------|
| Total CF CANDO CAAN Future | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAAN | | | | | | | | 0.00 | 0 | 0 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.16590 | 0.18170 | | | | 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 29/02/2012 Foreign Exchange Future | | | 0.01060 | 0.02070 | | | | 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 29/02/2012 Foreign Exchange Future | | | 0.05670 | 0.08610 | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV Future | | | | | | | | 0.00 | 0 | 12,987 |
| Total CF CANDO CAAV | | | | | | | | 0.00 | 0 | 12,987 |
| CF CANDO On 30/03/2012 Foreign Exchange Future | | | 0.05600 | 0.05380 | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAX Future | | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAX | | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 30/04/2012 Foreign Exchange Future | | | 0.06390 | 0.06110 | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY Future | | | | | | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY | | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.08930 | 0.08060 | | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ Future | | | | | | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ | | | | | | | | 0.00 | 0 | 5,670 |
| CHF / R On 19/03/2012 Foreign Exchange Future | | | 8.48710 | 8.45340 | | | | 0.00 | 0 | 25 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.59070 | 8.57730 | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total CHF / R Future | | | | | | | | | | 0.00 | 0 | 25 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Call | | 85.00000 | 89,000 | 14.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.60 | Put | | 232.00000 | 202,000 | 14.95 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Call | | 71.00000 | 74,000 | 15.20 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.65 | Put | | 268.00000 | 237,000 | 15.20 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Call | | 101.00000 | 107,000 | 14.71 | 0.00 | 0 | 0 |
| CHF / R | On | 19/03/2012 | Foreign Exchange Option | 8.55 | Put | | 198.00000 | 170,000 | 14.71 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Call | | 155.00000 | 153,000 | 17.49 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.10 | Put | | 678.00000 | 662,000 | 17.49 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Call | | 145.00000 | 144,000 | 17.67 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.15 | Put | | 718.00000 | 703,000 | 17.67 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Call | | 165.00000 | 164,000 | 17.31 | 0.00 | 0 | 0 |
| CHF / R | On | 18/06/2012 | Foreign Exchange Option | 9.05 | Put | | 638.00000 | 623,000 | 17.31 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | 0.00 | 0 | 25 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 6.46230 | 6.46470 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 6.49980 | 6.51740 | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Call | | 204.00000 | 200,000 | 11.73 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.28 | Put | | 23.00000 | 21,000 | 11.73 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Call | | 196.00000 | 192,000 | 11.69 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.29 | Put | | 25.00000 | 23,000 | 11.69 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Call | | 212.00000 | 208,000 | 11.77 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Option | 6.27 | Put | | 21.00000 | 19,000 | 11.77 | 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 | Call | | 314.00000 | 297,000 | 12.40 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 97.00000 | 97,000 | 12.40 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 280.00000 | 264,000 | 12.33 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Put | | 113.00000 | 114,000 | 12.33 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 349.00000 | 332,000 | 12.47 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 82.00000 | 82,000 | 12.47 | | 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 | | | 1.22990 | 1.22170 | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.24150 | 1.23580 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Call | | 336.00000 | 385,000 | 15.24 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.20 | Put | | 119.00000 | 86,000 | 15.24 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Call | | 116.00000 | 132,000 | 16.19 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.25 | Put | | 399.00000 | 333,000 | 16.19 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Call | | 736.00000 | 811,000 | 15.46 | | 0.00 | 0 | 0 |
| YUAN/R On 19/03/2012 Foreign Exchange Option | 1.15 | Put | | 19.00000 | 12,000 | 15.46 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 993.00000 | 1,031,000 | 15.73 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 135.00000 | 116,000 | 15.73 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 654.00000 | 680,000 | 15.96 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 296.00000 | 265,000 | 15.96 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 1,423.00000 | 1,470,000 | 16.82 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 65.00000 | 55,000 | 16.82 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total YUAN/R | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 152,196,220.90 | 19,022 | 532,438 |
| Total Options | | | | | | | 0.00 | 0 | 388,924 |
| Grand Total: | | | | | | | 152,196,220.90 | 19,022 | 921,362 |