

Currency Derivatives Daily MTM Report

Daily summary for: 24/04/2012

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 18/06/2012 | | | 7.85040 | 7.92840 | | | 117,355,629.60 | 14,949 | 247,782 |
| \$ / R | On | 17/09/2012 | | | 7.95500 | 8.03420 | | | 48,215,255.00 | 6,061 | 27,779 |
| \$ / R | On | 14/12/2012 | | | 8.05790 | 8.13850 | | | 0.00 | 0 | 22,316 |
| \$ / R | On | 18/03/2013 | | | 8.17030 | 8.25270 | | | 0.00 | 0 | 8,623 |
| \$ / R | On | 13/12/2013 | | | 8.36940 | 8.45180 | | | 0.00 | 0 | 659 |
| \$ / R | On | 12/12/2014 | | | 9.04200 | 9.11830 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | 165,570,884.60 | 21,010 | 307,159 |
| \$ / R | On | 18/06/2012 | 7.25 | Call | | 688.00000 | 614,000 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | 7.25 | Put | | 10.00000 | 14,000 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | 7.30 | Call | | 641.00000 | 567,000 | 13.90 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | 7.30 | Put | | 13.00000 | 17,000 | 13.90 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | 7.20 | Call | | 736.00000 | 661,000 | 14.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | 7.20 | Put | | 8.00000 | 11,000 | 14.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | 8.10 | Call | | 122.00000 | 97,000 | 15.96 | 0.00 | 0 | 20,100 |
| \$ / R | On | 18/06/2012 | 8.10 | Put | | 294.00000 | 347,000 | 15.96 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | 6.75 | Put | | 2.00000 | 2,000 | 16.78 | 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 | 6.75 | Call | | 1,180.00000 | 1,102,000 | 16.78 | 0.00 | 0 | 4,850 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Call | | 52.00000 | 41,000 | 18.65 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.50 | Put | | 624.00000 | 691,000 | 18.65 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Call | | 39.00000 | 31,000 | 19.71 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.65 | Put | | 761.00000 | 831,000 | 19.71 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Call | | 32.00000 | 25,000 | 20.33 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.75 | Put | | 854.00000 | 925,000 | 20.33 | 0.00 | 0 | 132 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Call | | 931.00000 | 854,000 | 14.89 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.00 | Put | | 3.00000 | 4,000 | 14.89 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Call | | 459.00000 | 394,000 | 13.64 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.50 | Put | | 31.00000 | 44,000 | 13.64 | 0.00 | 0 | 12,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Call | | 153.00000 | 123,000 | 15.34 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.00 | Put | | 225.00000 | 273,000 | 15.34 | 0.00 | 0 | 2,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 97.00000 | 77,000 | 16.58 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 369.00000 | 427,000 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Call | | 276.00000 | 226,000 | 14.18 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.75 | Put | | 98.00000 | 126,000 | 14.18 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Put | | 949.00000 | 1,021,000 | 20.96 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.85 | Call | | 27.00000 | 21,000 | 20.96 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Call | | 308.00000 | 255,000 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.70 | Put | | 80.00000 | 105,000 | 14.07 | 0.00 | 0 | 10,000 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Put | | 1,336.00000 | 1,411,000 | 23.47 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 9.25 | Call | | 14.00000 | 11,000 | 23.47 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 63.00000 | 50,000 | 17.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 535.00000 | 600,000 | 17.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.05 | Call | | 882.00000 | 805,000 | 14.51 | 0.00 | 0 | 0 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.05 | Put | | 4.00000 | 5,000 | 14.51 | 0.00 | 0 | 20,100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Put | | 65.00000 | 87,000 | 13.97 | 0.00 | 0 | 100 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Option | 7.65 | Call | | 343.00000 | 287,000 | 13.97 | 0.00 | 0 | 6,700 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Call | | 874.00000 | 803,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.20 | Put | | 40.00000 | 48,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Call | | 829.00000 | 760,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.25 | Put | | 45.00000 | 55,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Call | | 919.00000 | 846,000 | 14.38 | 0.00 | 0 | 16,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.15 | Put | | 35.00000 | 41,000 | 14.38 | 0.00 | 0 | 9,200 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Put | | 52.00000 | 64,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.30 | Call | | 786.00000 | 719,000 | 14.38 | 0.00 | 0 | 37,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Put | | 1,169.00000 | 1,236,000 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.10 | Call | | 103.00000 | 91,000 | 20.95 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Call | | 382.00000 | 341,000 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.90 | Put | | 248.00000 | 286,000 | 15.65 | 0.00 | 0 | 360 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Call | | 169.00000 | 150,000 | 18.74 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.60 | Put | | 735.00000 | 795,000 | 18.74 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Put | | 1,260.00000 | 1,328,000 | 21.39 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 9.20 | Call | | 94.00000 | 83,000 | 21.39 | 0.00 | 0 | 5,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Put | | 904.00000 | 967,000 | 19.64 | 0.00 | 0 | 1,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.80 | Call | | 138.00000 | 122,000 | 19.64 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.70 | Call | | 488.00000 | 439,000 | 14.92 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.70 | Put | | 154.00000 | 184,000 | 14.92 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.40 | Put | | 577.00000 | 632,000 | 17.83 | 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 | 8.40 | Call | | 211.00000 | 187,000 | 17.83 | 0.00 | 0 | 2,500 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.10 | Call | | 299.00000 | 266,000 | 16.49 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 8.10 | Put | | 365.00000 | 411,000 | 16.49 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.50 | Call | | 627.00000 | 565,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.50 | Put | | 93.00000 | 110,000 | 14.38 | 0.00 | 0 | 246 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.40 | Call | | 704.00000 | 640,000 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Option | 7.40 | Put | | 70.00000 | 85,000 | 14.38 | 0.00 | 0 | 8,000 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Call | | 638.00000 | 587,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.70 | Put | | 200.00000 | 229,000 | 15.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 607.00000 | 561,000 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 219.00000 | 253,000 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Call | | 669.00000 | 614,000 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 7.65 | Put | | 181.00000 | 206,000 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Put | | 348.00000 | 390,000 | 16.32 | 0.00 | 0 | 540 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 8.00 | Call | | 486.00000 | 448,000 | 16.32 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Put | | 1,162.00000 | 1,226,000 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Option | 9.10 | Call | | 200.00000 | 184,000 | 20.36 | 0.00 | 0 | 540 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Call | | 653.00000 | 609,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.95 | Put | | 350.00000 | 389,000 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Call | | 631.00000 | 588,000 | 16.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.00 | Put | | 378.00000 | 418,000 | 16.32 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Call | | 676.00000 | 631,000 | 15.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 7.90 | Put | | 323.00000 | 361,000 | 15.95 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Put | | 1,156.00000 | 1,216,000 | 19.88 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 9.10 | Call | | 309.00000 | 286,000 | 19.88 | 0.00 | 0 | 180 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Call | | 589.00000 | 549,000 | 16.70 | 0.00 | 0 | 0 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Option | 8.10 | Put | | 436.00000 | 479,000 | 16.70 | 0.00 | 0 | 180 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Call | | 598.00000 | 568,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.98 | Put | | 1,124.00000 | 1,177,000 | 18.96 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Call | | 585.00000 | 556,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 9.03 | Put | | 1,161.00000 | 1,215,000 | 19.07 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Call | | 612.00000 | 581,000 | 18.85 | 0.00 | 0 | 0 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Option | 8.93 | Put | | 1,088.00000 | 1,140,000 | 18.85 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | 1,337.00000 | 1,304,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | 719.00000 | 762,000 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | 1,318.00000 | 1,285,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | 750.00000 | 793,000 | 17.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | 1,357.00000 | 1,322,000 | 17.69 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | 689.00000 | 730,000 | 17.69 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | 455.00000 | 484,000 | 16.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | 1,573.00000 | 1,526,000 | 16.60 | 0.00 | 0 | 200 |
| Total \$ / R Option | | | | | | | | | | 0.00 | 0 | 191,320 |
| Total \$ / R | | | | | | | | | | 165,570,884.60 | 21,010 | 498,479 |
| \$ / R MAX | On | 18/06/2012 | Foreign Exchange Future | | | 7.85040 | 7.92840 | | | 0.00 | 0 | 758 |
| \$ / R MAX | On | 17/09/2012 | Foreign Exchange Future | | | 7.95500 | 8.03420 | | | 0.00 | 0 | 0 |
| \$ / R MAX | On | 14/12/2012 | Foreign Exchange Future | | | 8.05790 | 8.13850 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | 0.00 | 0 | 758 |
| \$ / R MAX | On | 18/06/2012 | Foreign Exchange Option | 8.35 | Call | | 6,987.00000 | 5,520,000 | 17.60 | 0.00 | 0 | 0 |
| \$ / R MAX | On | 18/06/2012 | Foreign Exchange Option | 8.35 | Put | | 49,147.00000 | 55,480,000 | 17.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|------------------|------------------|---------------|
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Call | | 6,304.00000 | 4,976,000 | 17.95 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.40 | Put | | 53,464.00000 | 59,936,000 | 17.95 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Call | | 7,759.00000 | 6,136,000 | 17.25 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 18/06/2012 | Foreign Exchange Option | 8.30 | Put | | 44,919.00000 | 51,096,000 | 17.25 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 17/09/2012 | Foreign Exchange Option | 7.65 | Call | | 51,853.00000 | 46,752,000 | 14.74 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 17/09/2012 | Foreign Exchange Option | 7.65 | Put | | 13,473.00000 | 16,292,000 | 14.74 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 17/09/2012 | Foreign Exchange Option | 7.70 | Call | | 48,825.00000 | 43,927,000 | 14.92 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 17/09/2012 | Foreign Exchange Option | 7.70 | Put | | 15,445.00000 | 18,467,000 | 14.92 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 17/09/2012 | Foreign Exchange Option | 7.60 | Call | | 55,317.00000 | 49,728,000 | 14.56 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 17/09/2012 | Foreign Exchange Option | 7.60 | Put | | 11,937.00000 | 14,268,000 | 14.56 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 14/12/2012 | Foreign Exchange Option | 7.87 | Call | | 54,397.00000 | 50,153,000 | 15.83 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 14/12/2012 | Foreign Exchange Option | 7.87 | Put | | 27,867.00000 | 31,683,000 | 15.83 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 14/12/2012 | Foreign Exchange Option | 7.92 | Call | | 52,035.00000 | 47,953,000 | 16.02 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 14/12/2012 | Foreign Exchange Option | 7.92 | Put | | 30,505.00000 | 34,483,000 | 16.02 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 14/12/2012 | Foreign Exchange Option | 7.82 | Call | | 56,874.00000 | 52,464,000 | 15.64 | | 0.00 | 0 | 0 |
| \$ / R MAXOn | 14/12/2012 | Foreign Exchange Option | 7.82 | Put | | 25,344.00000 | 28,994,000 | 15.64 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | 0.00 | 0 | 758 |
| £ / R | On 18/06/2012 | Foreign Exchange Future | | | | 12.67080 | 12.75960 | | | 25,341.60 | 2 | 64,517 |
| £ / R | On 17/09/2012 | Foreign Exchange Future | | | | 12.83130 | 12.92170 | | | 0.00 | 0 | 2,223 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | | | | 12.98780 | 13.08000 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | 25,341.60 | 2 | 66,740 |
| £ / R | On 18/06/2012 | Foreign Exchange Option | 11.85 | Call | | 935.00000 | 848,000 | 13.11 | | 0.00 | 0 | 0 |
| £ / R | On 18/06/2012 | Foreign Exchange Option | 11.85 | Put | | 25.00000 | 27,000 | 13.11 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|----------------|
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Call | | 887.00000 | 801,000 | 12.78 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.90 | Put | | 27.00000 | 30,000 | 12.78 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Call | | 983.00000 | 896,000 | 13.44 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.80 | Put | | 23.00000 | 25,000 | 13.44 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.10 | Call | | 1,667.00000 | 1,579,000 | 17.50 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 11.10 | Put | | 7.00000 | 8,000 | 17.50 | 0.00 | 0 | 24,000 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 12.50 | Put | | 142.00000 | 171,000 | 12.71 | 0.00 | 0 | 0 |
| £ / R | On | 18/06/2012 | Foreign Exchange Option | 12.50 | Call | | 402.00000 | 342,000 | 12.71 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Call | | 289.00000 | 258,000 | 15.34 | 0.00 | 0 | 24,000 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.45 | Put | | 817.00000 | 877,000 | 15.34 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Call | | 277.00000 | 246,000 | 15.45 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.50 | Put | | 855.00000 | 915,000 | 15.45 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Call | | 302.00000 | 269,000 | 15.22 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 13.40 | Put | | 780.00000 | 838,000 | 15.22 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Call | | 1,609.00000 | 1,523,000 | 14.09 | 0.00 | 0 | 0 |
| £ / R | On | 17/09/2012 | Foreign Exchange Option | 11.35 | Put | | 37.00000 | 42,000 | 14.09 | 0.00 | 0 | 6,000 |
| £ / R | On | 14/12/2012 | Foreign Exchange Option | 12.45 | Call | | 923.00000 | 863,000 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2012 | Foreign Exchange Option | 12.45 | Put | | 293.00000 | 326,000 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2012 | Foreign Exchange Option | 12.50 | Call | | 894.00000 | 836,000 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2012 | Foreign Exchange Option | 12.50 | Put | | 314.00000 | 349,000 | 13.72 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2012 | Foreign Exchange Option | 12.40 | Call | | 952.00000 | 891,000 | 13.52 | 0.00 | 0 | 0 |
| £ / R | On | 14/12/2012 | Foreign Exchange Option | 12.40 | Put | | 272.00000 | 304,000 | 13.52 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | 0.00 | 0 | 54,000 |
| Total £ / R | | | | | | | | | | 25,341.60 | 2 | 120,740 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.09670 | 0.09780 | | | 3,481.20 | 36 | 3,849 |

| 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 Future | | | 0.09820 | 0.09920 | | | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | | | 0.09960 | 0.10070 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | 3,481.20 | 36 | 3,849 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Call | | 49.00000 | 38,000 | 21.70 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.11 | Put | | 1,069.00000 | 1,168,000 | 21.70 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Call | | 9.00000 | 6,000 | 24.29 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.12 | Put | | 2,029.00000 | 2,136,000 | 24.29 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Call | | 274.00000 | 224,000 | 18.86 | 0.00 | 0 | 0 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Option | 0.10 | Put | | 294.00000 | 354,000 | 18.86 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Option | 0.09 | Call | | 784.00000 | 713,000 | 16.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Option | 0.09 | Put | | 164.00000 | 193,000 | 16.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Option | 0.10 | Call | | 301.00000 | 268,000 | 18.50 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Option | 0.10 | Put | | 681.00000 | 748,000 | 18.50 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Option | 0.08 | Call | | 1,640.00000 | 1,543,000 | 16.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Option | 0.08 | Put | | 20.00000 | 23,000 | 16.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Option | 0.09 | Call | | 973.00000 | 894,000 | 17.12 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Option | 0.09 | Put | | 243.00000 | 274,000 | 17.12 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Option | 0.10 | Call | | 486.00000 | 440,000 | 18.87 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Option | 0.10 | Put | | 756.00000 | 820,000 | 18.87 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Option | 0.08 | Call | | 1,775.00000 | 1,674,000 | 16.81 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Option | 0.08 | Put | | 45.00000 | 54,000 | 16.81 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | 3,481.20 | 36 | 3,849 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.36800 | 10.40790 | | | 21,772,800.00 | 2,100 | 45,544 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| € / R | On | 17/09/2012 | | | 10.51400 | 10.55490 | | | 5,257,000.00 | 500 | 8,281 |
| € / R | On | 14/12/2012 | | | 10.66060 | 10.70280 | | | 0.00 | 0 | 12,000 |
| € / R | On | 13/12/2013 | | | 11.04310 | 11.08150 | | | 0.00 | 0 | 500 |
| Total € / R Future | | | | | | | | | 27,029,800.00 | 2,600 | 66,325 |
| € / R | On | 18/06/2012 | | | | 197.00000 | 174,000 | 11.79 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 189.00000 | 206,000 | 11.79 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 177.00000 | 155,000 | 11.97 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 219.00000 | 237,000 | 11.97 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 223.00000 | 195,000 | 11.62 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 165.00000 | 177,000 | 11.62 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 142.00000 | 154,000 | 11.60 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 250.00000 | 222,000 | 11.60 | 49,950.00 | 225 | 1,000 |
| € / R | On | 18/06/2012 | | | | 631.00000 | 592,000 | 11.70 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 23.00000 | 24,000 | 11.70 | 0.00 | 0 | 1,000 |
| € / R | On | 18/06/2012 | | | | 820.00000 | 781,000 | 12.70 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 12.00000 | 13,000 | 12.70 | 0.00 | 0 | 1,000 |
| € / R | On | 18/06/2012 | | | | 965.00000 | 926,000 | 13.46 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 7.00000 | 8,000 | 13.46 | 0.00 | 0 | 15,360 |
| € / R | On | 18/06/2012 | | | | 585.00000 | 546,000 | 11.45 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 27.00000 | 28,000 | 11.45 | 0.00 | 0 | 5,120 |
| € / R | On | 18/06/2012 | | | | 60.00000 | 66,000 | 11.51 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 418.00000 | 384,000 | 11.51 | 0.00 | 0 | 5,120 |
| € / R | On | 18/06/2012 | | | | 283.00000 | 304,000 | 12.32 | 0.00 | 0 | 0 |
| € / R | On | 18/06/2012 | | | | 141.00000 | 122,000 | 12.32 | 0.00 | 0 | 15,360 |
| € / R | On | 17/09/2012 | | | | 298.00000 | 279,000 | 14.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.73 | Put | | 469.00000 | 491,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Call | | 278.00000 | 260,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.78 | Put | | 499.00000 | 522,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Call | | 292.00000 | 299,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 10.68 | Put | | 413.00000 | 461,000 | 14.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Call | | 1,130.00000 | 1,101,000 | 13.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.45 | Put | | 25.00000 | 37,000 | 13.00 | 0.00 | 0 | 10,200 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.75 | Call | | 864.00000 | 829,000 | 12.00 | 0.00 | 0 | 0 |
| € / R | On | 17/09/2012 | Foreign Exchange Option | 9.75 | Put | | 59.00000 | 65,000 | 12.00 | 0.00 | 0 | 1,625 |
| € / R | On | 14/12/2012 | Foreign Exchange Option | 10.39 | Call | | 622.00000 | 599,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2012 | Foreign Exchange Option | 10.39 | Put | | 309.00000 | 328,000 | 13.42 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2012 | Foreign Exchange Option | 10.44 | Call | | 596.00000 | 574,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2012 | Foreign Exchange Option | 10.44 | Put | | 333.00000 | 353,000 | 13.52 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2012 | Foreign Exchange Option | 10.34 | Call | | 648.00000 | 625,000 | 13.33 | 0.00 | 0 | 0 |
| € / R | On | 14/12/2012 | Foreign Exchange Option | 10.34 | Put | | 285.00000 | 304,000 | 13.33 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Call | | 654.00000 | 647,000 | 14.85 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.49 | Put | | 1,066.00000 | 1,097,000 | 14.85 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Call | | 640.00000 | 633,000 | 14.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.54 | Put | | 1,102.00000 | 1,133,000 | 14.94 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Call | | 669.00000 | 662,000 | 14.77 | 0.00 | 0 | 0 |
| € / R | On | 13/12/2013 | Foreign Exchange Option | 11.44 | Put | | 1,031.00000 | 1,062,000 | 14.77 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | 49,950.00 | 225 | 55,785 |
| Total € / R | | | | | | | | | | 27,079,750.00 | 2,825 | 122,110 |
| AU\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.04990 | 8.10920 | | | 0.00 | 0 | 22,609 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.08540 | 8.14340 | | | 0.00 | 0 | 2,636 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-------------|------------------|---------------|
| AU\$ / R On 14/12/2012 Foreign Exchange Future | | | 8.12500 | 8.18270 | | | | 0.00 | 0 | 100 |
| Total AU\$ / R Future | | | | | | | | 0.00 | 0 | 25,345 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Call | | 475.00000 | 418,000 | 10.85 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.65 | Put | | 16.00000 | 18,000 | 10.85 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Call | | 428.00000 | 375,000 | 10.82 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.70 | Put | | 19.00000 | 25,000 | 10.82 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Call | | 522.00000 | 465,000 | 11.20 | | 0.00 | 0 | 0 |
| AU\$ / R On 18/06/2012 Foreign Exchange Option | 7.60 | Put | | 13.00000 | 15,000 | 11.20 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Call | | 213.00000 | 187,000 | 12.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.24 | Put | | 306.00000 | 338,000 | 12.40 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Call | | 195.00000 | 171,000 | 12.54 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.29 | Put | | 338.00000 | 372,000 | 12.54 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Call | | 232.00000 | 204,000 | 12.25 | | 0.00 | 0 | 0 |
| AU\$ / R On 17/09/2012 Foreign Exchange Option | 8.19 | Put | | 275.00000 | 305,000 | 12.25 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.09 | Call | | 374.00000 | 341,000 | 12.47 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.09 | Put | | 281.00000 | 305,000 | 12.47 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.14 | Call | | 350.00000 | 319,000 | 12.57 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.14 | Put | | 307.00000 | 333,000 | 12.57 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.04 | Call | | 400.00000 | 365,000 | 12.41 | | 0.00 | 0 | 0 |
| AU\$ / R On 14/12/2012 Foreign Exchange Option | 8.04 | Put | | 257.00000 | 279,000 | 12.41 | | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | 0.00 | 0 | 25,345 |
| CAD/ R On 18/06/2012 Foreign Exchange Future | | | 7.93480 | 7.95870 | | | | 0.00 | 0 | 10 |
| CAD/ R On 17/09/2012 Foreign Exchange Future | | | 8.02190 | 8.04860 | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CAD/ R | On | 14/12/2012 | Foreign Exchange Future | | | 8.10550 | 8.13280 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | 0.00 | 0 | 10 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.15 | Call | | 66.00000 | 58,000 | 11.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.15 | Put | | 257.00000 | 273,000 | 11.29 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Call | | 55.00000 | 49,000 | 11.53 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.20 | Put | | 296.00000 | 314,000 | 11.53 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Call | | 78.00000 | 70,000 | 11.06 | 0.00 | 0 | 0 |
| CAD/ R | On | 18/06/2012 | Foreign Exchange Option | 8.10 | Put | | 219.00000 | 235,000 | 11.06 | 0.00 | 0 | 0 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Option | 7.71 | Call | | 423.00000 | 404,000 | 10.68 | 0.00 | 0 | 0 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Option | 7.71 | Put | | 83.00000 | 91,000 | 10.68 | 0.00 | 0 | 0 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Option | 7.76 | Call | | 388.00000 | 370,000 | 10.69 | 0.00 | 0 | 0 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Option | 7.76 | Put | | 98.00000 | 107,000 | 10.69 | 0.00 | 0 | 0 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Option | 7.66 | Call | | 460.00000 | 441,000 | 10.67 | 0.00 | 0 | 0 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Option | 7.66 | Put | | 70.00000 | 78,000 | 10.67 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Option | 7.80 | Call | | 476.00000 | 457,000 | 11.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Option | 7.80 | Put | | 147.00000 | 155,000 | 11.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Option | 7.85 | Call | | 444.00000 | 426,000 | 11.10 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Option | 7.85 | Put | | 165.00000 | 174,000 | 11.10 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Call | | 508.00000 | 489,000 | 11.00 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Option | 7.75 | Put | | 129.00000 | 137,000 | 11.00 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | 0.00 | 0 | 10 |
| CF CANDO | On | 30/04/2012 | Foreign Exchange Future | | | 0.00700 | 0.02110 | | | 0.00 | 0 | 12,500 |
| Total CF CANDO CAAY Future | | | | | | | | | | 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 CAAY | | | | | | | 0.00 | 0 | 12,500 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.09760 | 0.11950 | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ Future | | | | | | | 0.00 | 0 | 5,670 |
| Total CF CANDO CAAZ | | | | | | | 0.00 | 0 | 5,670 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.25010 | 0.23590 | | | 0.00 | 0 | 8,000 |
| Total CF CANDO CABA Future | | | | | | | 0.00 | 0 | 8,000 |
| Total CF CANDO CABA | | | | | | | 0.00 | 0 | 8,000 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.00920 | 0.00780 | | | 0.00 | 0 | 8,000 |
| Total CF CANDO CABB Future | | | | | | | 0.00 | 0 | 8,000 |
| Total CF CANDO CABB | | | | | | | 0.00 | 0 | 8,000 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.19930 | 0.17010 | | | 0.00 | 0 | 0 |
| Total CF CANDO CABC Future | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CABC | | | | | | | 0.00 | 0 | 0 |
| CF CANDO On 18/06/2012 Foreign Exchange Future | | | 0.00320 | 0.00310 | | | 0.00 | 0 | 16,000 |
| Total CF CANDO CABD Future | | | | | | | 0.00 | 0 | 16,000 |
| Total CF CANDO CABD | | | | | | | 0.00 | 0 | 16,000 |
| CHF / R On 18/06/2012 Foreign Exchange Future | | | 8.63130 | 8.66230 | | | 0.00 | 0 | 32,519 |
| CHF / R On 17/09/2012 Foreign Exchange Future | | | 8.76010 | 8.79200 | | | 0.00 | 0 | 50 |
| CHF / R On 14/12/2012 Foreign Exchange Future | | | 8.88930 | 8.92320 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | 0.00 | 0 | 32,569 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Call | | 70.00000 | 59,000 | 15.84 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.10 | Put | | 508.00000 | 528,000 | 15.84 | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.15 | Call | | 63.00000 | 52,000 | 16.04 | 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 | | 551.00000 | 571,000 | 16.04 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Call | | 79.00000 | 67,000 | 15.63 | | 0.00 | 0 | 0 |
| CHF / R On 18/06/2012 Foreign Exchange Option | 9.05 | Put | | 467.00000 | 486,000 | 15.63 | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Option | 8.75 | Call | | 361.00000 | 341,000 | 15.23 | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Option | 8.75 | Put | | 319.00000 | 331,000 | 15.23 | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Option | 8.80 | Call | | 340.00000 | 322,000 | 15.41 | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Option | 8.80 | Put | | 348.00000 | 362,000 | 15.41 | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Option | 8.70 | Call | | 383.00000 | 363,000 | 15.09 | | 0.00 | 0 | 0 |
| CHF / R On 17/09/2012 Foreign Exchange Option | 8.70 | Put | | 291.00000 | 303,000 | 15.09 | | 0.00 | 0 | 0 |
| CHF / R On 14/12/2012 Foreign Exchange Option | 8.51 | Call | | 652.00000 | 631,000 | 14.79 | | 0.00 | 0 | 0 |
| CHF / R On 14/12/2012 Foreign Exchange Option | 8.51 | Put | | 234.00000 | 247,000 | 14.79 | | 0.00 | 0 | 0 |
| CHF / R On 14/12/2012 Foreign Exchange Option | 8.56 | Call | | 624.00000 | 604,000 | 14.94 | | 0.00 | 0 | 0 |
| CHF / R On 14/12/2012 Foreign Exchange Option | 8.56 | Put | | 256.00000 | 270,000 | 14.94 | | 0.00 | 0 | 0 |
| CHF / R On 14/12/2012 Foreign Exchange Option | 8.46 | Call | | 680.00000 | 658,000 | 14.64 | | 0.00 | 0 | 0 |
| CHF / R On 14/12/2012 Foreign Exchange Option | 8.46 | Put | | 212.00000 | 224,000 | 14.64 | | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 32,569 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Future | | | 6.36890 | 6.40460 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Future | | | 6.42780 | 6.46390 | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Future | | | 6.47310 | 6.51010 | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Call | | 160.00000 | 135,000 | 9.85 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.30 | Put | | 55.00000 | 66,000 | 9.85 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.35 | Call | | 129.00000 | 105,000 | 9.72 | | 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 | 6.35 | Put | | 74.00000 | 86,000 | 9.72 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Call | | 196.00000 | 168,000 | 9.98 | | 0.00 | 0 | 0 |
| NZ\$ / R On 18/06/2012 Foreign Exchange Option | 6.25 | Put | | 41.00000 | 49,000 | 9.98 | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.24 | Call | | 325.00000 | 300,000 | 12.12 | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.24 | Put | | 104.00000 | 115,000 | 12.12 | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.29 | Call | | 293.00000 | 269,000 | 12.09 | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.29 | Put | | 122.00000 | 134,000 | 12.09 | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.19 | Call | | 360.00000 | 333,000 | 12.15 | | 0.00 | 0 | 0 |
| NZ\$ / R On 17/09/2012 Foreign Exchange Option | 6.19 | Put | | 89.00000 | 98,000 | 12.15 | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.34 | Call | | 367.00000 | 344,000 | 13.25 | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.34 | Put | | 194.00000 | 208,000 | 13.25 | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.39 | Call | | 339.00000 | 317,000 | 13.27 | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.39 | Put | | 216.00000 | 231,000 | 13.27 | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.29 | Call | | 396.00000 | 373,000 | 13.24 | | 0.00 | 0 | 0 |
| NZ\$ / R On 14/12/2012 Foreign Exchange Option | 6.29 | Put | | 173.00000 | 187,000 | 13.24 | | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Future | | | 1.24270 | 1.25480 | | | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Future | | | 1.25780 | 1.27010 | | | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Future | | | 1.27300 | 1.28540 | | | | 0.00 | 0 | 0 |
| Total YUAN/R Future | | | | | | | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Call | | 1,064.00000 | 948,000 | 13.70 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.15 | Put | | 16.00000 | 21,000 | 13.70 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Call | | 628.00000 | 532,000 | 14.05 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|--|-----------------------|------------------|----------------|
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.20 | Put | | 80.00000 | 105,000 | 14.05 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Call | | 1,554.00000 | 1,435,000 | 16.29 | | 0.00 | 0 | 0 |
| YUAN/R On 18/06/2012 Foreign Exchange Option | 1.10 | Put | | 6.00000 | 8,000 | 16.29 | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.21 | Call | | 831.00000 | 748,000 | 15.30 | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.21 | Put | | 238.00000 | 278,000 | 15.30 | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.26 | Call | | 560.00000 | 500,000 | 16.21 | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.26 | Put | | 467.00000 | 530,000 | 16.21 | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.16 | Call | | 1,196.00000 | 1,094,000 | 14.88 | | 0.00 | 0 | 0 |
| YUAN/R On 17/09/2012 Foreign Exchange Option | 1.16 | Put | | 103.00000 | 124,000 | 14.88 | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.23 | Call | | 968.00000 | 887,000 | 15.96 | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.23 | Put | | 394.00000 | 437,000 | 15.96 | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.28 | Call | | 721.00000 | 661,000 | 16.83 | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.28 | Put | | 647.00000 | 711,000 | 16.83 | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.18 | Call | | 1,290.00000 | 1,191,000 | 15.36 | | 0.00 | 0 | 0 |
| YUAN/R On 14/12/2012 Foreign Exchange Option | 1.18 | Put | | 216.00000 | 241,000 | 15.36 | | 0.00 | 0 | 0 |
| Total YUAN/R Option | | | | | | | | 0.00 | 0 | 0 |
| Total YUAN/R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 192,629,507.40 | 23,648 | 552,925 |
| Total Options | | | | | | | | 49,950.00 | 225 | 301,105 |
| Grand Total: | | | | | | | | 192,679,457.40 | 23,873 | 854,030 |