



## Currency Derivatives Daily MTM Report

Daily summary for: 30/12/2011

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			8.19600	8.28610			148,995,084.00	18,179	234,298
\$ / R On 18/06/2012 Foreign Exchange Future			8.30190	8.39240			34,095,903.30	4,107	27,118
\$ / R On 17/09/2012 Foreign Exchange Future			8.40000	8.49060			0.00	0	6,456
\$ / R On 14/12/2012 Foreign Exchange Future			8.49590	8.58650			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.57770	8.66790			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			8.79490	8.88470			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.30180	9.38990			0.00	0	0
<b>Total \$ / R Future</b>							<b>183,090,987.30</b>	<b>22,286</b>	<b>268,531</b>
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		1,264.00000	1,176,000	20.18	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		14.00000	16,000	20.18	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		1,216.00000	1,128,000	19.99	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		16.00000	18,000	19.99	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		1,312.00000	1,224,000	20.36	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		12.00000	14,000	20.36	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,299.00000	1,211,000	20.31	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		13.00000	15,000	20.31	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,155.00000	1,068,000	19.75	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		19.00000	22,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,061.00000	974,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		25.00000	28,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,493.00000	1,404,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		7.00000	8,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,108.00000	1,021,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		22.00000	25,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,542.00000	1,453,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		6.00000	7,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		794.00000	715,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		58.00000	69,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		505.00000	446,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		169.00000	200,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		923.00000	838,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		37.00000	42,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		333.00000	291,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		347.00000	395,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,591.00000	1,502,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		5.00000	6,000	21.44	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		314.00000	274,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		378.00000	428,000	22.35	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,444.00000	1,356,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		8.00000	10,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		477.00000	420,000	20.66	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		191.00000	224,000	20.66	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,203.00000	1,115,000	19.94	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		17.00000	19,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,641.00000	1,551,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		5.00000	5,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		878.00000	796,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		42.00000	50,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		376.00000	329,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		290.00000	333,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		569.00000	503,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		133.00000	157,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,251.00000	1,163,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		15.00000	17,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,690.00000	1,601,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		4.00000	5,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		603.00000	534,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		117.00000	138,000	19.73	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		449.00000	395,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		213.00000	249,000	20.90	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		535.00000	474,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		149.00000	178,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		399.00000	349,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		263.00000	303,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		969.00000	883,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		33.00000	37,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,015.00000	928,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		29.00000	32,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,396.00000	1,307,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	11,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		676.00000	602,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		90.00000	106,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		424.00000	372,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		238.00000	276,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		835.00000	755,000	19.04	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		49.00000	59,000	19.04	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,889.00000	1,799,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	3,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,138.00000	2,048,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	2,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		754.00000	676,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		68.00000	80,000	19.27	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		354.00000	309,000	21.85	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		318.00000	363,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,088.00000	1,998,000	24.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	24.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,347.00000	1,259,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		11.00000	13,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		639.00000	567,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		103.00000	121,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		296.00000	258,000	22.60	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		410.00000	462,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,839.00000	1,749,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	3,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		714.00000	639,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		78.00000	93,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,740.00000	1,650,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	4,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,789.00000	1,700,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		3.00000	4,000	22.34	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,939.00000	1,849,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	3,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,188.00000	2,098,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		279.00000	242,000	22.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		443.00000	496,000	22.86	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		263.00000	228,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		477.00000	532,000	23.11	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		186.00000	161,000	24.66	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		700.00000	765,000	24.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		864.00000	933,000	25.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		150.00000	129,000	25.71	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		234.00000	203,000	23.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		548.00000	607,000	23.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		221.00000	191,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		585.00000	645,000	23.88	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		661.00000	724,000	24.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		197.00000	170,000	24.40	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		623.00000	684,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		209.00000	180,000	24.14	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,218.00000	1,136,000	19.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		76.00000	84,000	19.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,176.00000	1,095,000	19.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		84.00000	93,000	19.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,261.00000	1,178,000	19.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		69.00000	76,000	19.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		643.00000	592,000	21.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		351.00000	390,000	21.66	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		25.00000	27,000	19.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,667.00000	1,579,000	19.75	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		481.00000	441,000	23.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		589.00000	639,000	23.29	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		432.00000	395,000	23.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		690.00000	743,000	23.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		402.00000	367,000	24.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		760.00000	815,000	24.22	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,399.00000	1,320,000	19.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		108.00000	120,000	19.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,359.00000	1,281,000	19.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		118.00000	131,000	19.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,440.00000	1,360,000	19.42	0.00	0	16,000

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	7.15	Put		99.00000	110,000	19.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		129.00000	143,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,320.00000	1,243,000	19.54	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,084.00000	1,140,000	25.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		475.00000	440,000	25.00	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		920.00000	860,000	20.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		329.00000	360,000	20.93	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		623.00000	578,000	23.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		732.00000	778,000	23.48	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,160.00000	1,218,000	25.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		451.00000	418,000	25.31	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		867.00000	917,000	24.09	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		558.00000	517,000	24.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,186.00000	1,118,000	20.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		300.00000	322,000	20.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,155.00000	1,091,000	20.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		319.00000	345,000	20.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,217.00000	1,146,000	20.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		281.00000	300,000	20.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		438.00000	471,000	21.48	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,024.00000	967,000	21.48	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,137.00000	1,188,000	24.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		623.00000	584,000	24.85	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,188.00000	1,131,000	21.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		470.00000	503,000	21.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,164.00000	1,108,000	21.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		496.00000	530,000	21.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,213.00000	1,155,000	21.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		445.00000	477,000	21.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,191.00000	1,241,000	24.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		759.00000	719,000	24.71	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,119.00000	1,065,000	21.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		551.00000	587,000	21.96	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,150.00000	1,106,000	24.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,243.00000	1,289,000	24.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,133.00000	1,090,000	24.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,276.00000	1,323,000	24.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,167.00000	1,123,000	24.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,210.00000	1,256,000	24.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,894.00000	1,842,000	23.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,004.00000	1,040,000	23.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,874.00000	1,824,000	23.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,034.00000	1,072,000	23.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,913.00000	1,861,000	23.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		973.00000	1,009,000	23.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		708.00000	741,000	21.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,098.00000	2,043,000	21.89	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>193,210</b>
<b>Total \$ / R</b>										<b>183 090 987.30</b>	<b>22,286</b>	<b>461,741</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.19600	8.28610			0.00	0	801



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 Future			8.30190	8.39240			0.00	0	0
<b>Total \$ / R MAXI Future</b>									<b>0.00</b>	<b>0</b>	<b>801</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		79,404.00000	71,485,000	19.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,794.00000	6,885,000	19.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		75,361.00000	67,614,000	19.27	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,751.00000	8,014,000	19.27	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		83,549.00000	75,472,000	19.04	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,939.00000	5,872,000	19.04	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		28,974.00000	33,253,000	21.60	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		37,584.00000	32,853,000	21.60	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		53,684.00000	49,270,000	22.74	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		49,444.00000	54,080,000	22.74	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		51,815.00000	47,457,000	22.92	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		52,575.00000	57,267,000	22.92	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		55,636.00000	51,160,000	22.55	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		46,396.00000	50,970,000	22.55	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>									<b>0.00</b>	<b>0</b>	<b>881</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.63350	12.76680			2,071,894.00	164	10,690
£ / R	On 18/06/2012	Foreign Exchange Future			12.78430	12.91810			0.00	0	2,980
£ / R	On 17/09/2012	Foreign Exchange Future			12.92420	13.05840			0.00	0	0
<b>Total £ / R Future</b>									<b>2,071,894.00</b>	<b>164</b>	<b>13,670</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,351.00000	1,224,000	16.10	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		34.00000	41,000	16.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,303.00000	1,179,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		36.00000	46,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,399.00000	1,270,000	16.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		32.00000	37,000	16.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,258.00000	1,135,000	16.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		41.00000	52,000	16.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		952.00000	840,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		85.00000	107,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,786.00000	1,655,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		19.00000	22,000	18.17	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,037.00000	921,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		70.00000	88,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		655.00000	568,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		188.00000	235,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,447.00000	1,317,000	16.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		30.00000	34,000	16.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,884.00000	1,753,000	18.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		17.00000	20,000	18.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,123.00000	1,005,000	15.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		56.00000	72,000	15.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,689.00000	1,558,000	17.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		22.00000	25,000	17.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		870.00000	763,000	15.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		103.00000	130,000	15.70	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		911.00000	801,000	15.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		94.00000	118,000	15.74	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		509.00000	437,000	16.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		292.00000	354,000	16.73	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		453.00000	534,000	17.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		370.00000	317,000	17.48	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		960.00000	1,067,000	19.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		177.00000	150,000	19.39	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,272.00000	1,170,000	17.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		204.00000	236,000	17.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,236.00000	1,136,000	17.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		218.00000	252,000	17.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,308.00000	1,204,000	17.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		190.00000	220,000	17.46	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		778.00000	723,000	21.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,170.00000	1,249,000	21.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		762.00000	707,000	21.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,204.00000	1,283,000	21.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		795.00000	738,000	21.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,137.00000	1,214,000	21.56	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>25,536</b>
<b>Total £ / R</b>										<b>2 071 894.00</b>	<b>164</b>	<b>39,206</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10590	0.10670			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10750	0.10830			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>4,421</b>

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	0.09	Call		1,680.00000	1,600,000	18.63	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		10.00000	10,000	18.63	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		805.00000	739,000	19.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		135.00000	149,000	19.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,673.00000	2,593,000	24.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		3.00000	3,000	24.60	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		691.00000	649,000	22.91	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		661.00000	699,000	22.91	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		398.00000	368,000	25.49	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,368.00000	1,418,000	25.49	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,233.00000	1,174,000	20.67	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		203.00000	224,000	20.67	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>4,421</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.60230	10.70720			1,060,230.00	100	21,397
€ / R	On	18/06/2012	Foreign Exchange Future			10.75440	10.86040			64,526.40	6	14,005
€ / R	On	17/09/2012	Foreign Exchange Future			10.90060	11.00780			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.33880	11.45820			0.00	0	500
<b>Total € / R Future</b>										<b>1,124,756.40</b>	<b>106</b>	<b>36,102</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		704.00000	621,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		97.00000	119,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		665.00000	586,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		108.00000	134,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		744.00000	657,000	15.80	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	10.05	Put		87.00000	105,000	15.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,668.00000	1,565,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	13,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		594.00000	520,000	16.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		137.00000	168,000	16.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		956.00000	862,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		49.00000	60,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,717.00000	1,613,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	11,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		869.00000	778,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		62.00000	76,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		385.00000	328,000	16.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		278.00000	326,000	16.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		316.00000	271,000	17.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		359.00000	419,000	17.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		560.00000	489,000	16.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		153.00000	187,000	16.12	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		203.00000	173,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		596.00000	671,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		126.00000	108,000	19.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		919.00000	1,006,000	19.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		261.00000	223,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		454.00000	521,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		96.00000	82,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,139.00000	1,230,000	20.85	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	10.95	Call		245.00000	209,000	17.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		488.00000	557,000	17.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,185.00000	1,084,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		28.00000	32,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		159.00000	136,000	19.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		752.00000	834,000	19.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		296.00000	254,000	17.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		389.00000	452,000	17.20	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		523.00000	594,000	17.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		230.00000	196,000	17.89	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,006.00000	1,094,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		113.00000	96,000	20.24	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		774.00000	710,000	17.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		314.00000	356,000	17.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		746.00000	684,000	17.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		336.00000	380,000	17.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		802.00000	736,000	17.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		292.00000	332,000	17.67	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		812.00000	785,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		530.00000	610,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		786.00000	760,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		554.00000	635,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		840.00000	774,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		508.00000	549,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,280.00000	1,222,000	20.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,315.00000	1,376,000	20.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,262.00000	1,205,000	20.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,347.00000	1,409,000	20.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,298.00000	1,239,000	20.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,283.00000	1,343,000	20.36	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>27,200</b>
<b>Total € / R</b>										<b>1 124 756.40</b>	<b>106</b>	<b>63,302</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.24870	8.28610			3,134,506.00	380	28,248
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.28560	8.32300			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.32160	8.35820			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>3,134,506.00</b>	<b>380</b>	<b>37,279</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,059.00000	1,023,000	19.29	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		23.00000	24,000	19.29	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,012.00000	976,000	19.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		26.00000	27,000	19.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,107.00000	1,070,000	19.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		21.00000	21,000	19.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		919.00000	883,000	18.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		33.00000	34,000	18.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,347.00000	1,310,000	20.79	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		11.00000	11,000	20.79	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		623.00000	589,000	18.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		87.00000	90,000	18.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		873.00000	837,000	18.30	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	7.45	Put		37.00000	38,000	18.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,299.00000	1,262,000	20.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		13.00000	13,000	20.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,088.00000	2,051,000	24.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	24.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		511.00000	480,000	17.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		125.00000	131,000	17.95	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		835.00000	797,000	18.49	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		162.00000	161,000	18.49	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		799.00000	762,000	18.48	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		176.00000	176,000	18.48	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		872.00000	833,000	18.50	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		149.00000	147,000	18.50	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		607.00000	575,000	19.01	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		485.00000	490,000	19.01	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		584.00000	552,000	19.07	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		512.00000	517,000	19.07	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		631.00000	599,000	18.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		459.00000	464,000	18.96	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>										<b>3 134 506.00</b>	<b>380</b>	<b>37,279</b>
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.00870	8.08070			0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.09860	8.17070			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>10</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		571.00000	507,000	13.68		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		40.00000	48,000	13.68		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		530.00000	467,000	13.69		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		49.00000	58,000	13.69		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		614.00000	548,000	13.68		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		33.00000	39,000	13.68		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		361.00000	326,000	15.84		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		340.00000	377,000	15.84		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		341.00000	307,000	16.00		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		370.00000	408,000	16.00		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		384.00000	346,000	15.67		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		313.00000	347,000	15.67		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.35760	0.39970				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.10230	0.08340				0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.14750	0.16710				0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAS</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.11630	0.12740				0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.04090	0.03030			0.00	0	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total CF CANDO CAAU</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.07380	0.05990			0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total CF CANDO CAAV</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
CHF / R On 19/03/2012 Foreign Exchange Future			8.72900	8.80000			0.00	0	253
CHF / R On 18/06/2012 Foreign Exchange Future			8.86420	8.93690			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>253</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		397.00000	355,000	17.69	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		197.00000	226,000	17.69	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		371.00000	331,000	17.87	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		221.00000	252,000	17.87	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		425.00000	381,000	17.52	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		175.00000	202,000	17.52	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		462.00000	450,000	22.86	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		625.00000	686,000	22.86	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		446.00000	434,000	23.03	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		659.00000	720,000	23.03	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		480.00000	467,000	22.70	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		593.00000	653,000	22.70	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>253</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.30570	6.34860				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.34980	6.39320				0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		207.00000	181,000	14.47		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		142.00000	159,000	14.47		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		202.00000	176,000	14.48		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		147.00000	164,000	14.48		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		212.00000	186,000	14.46		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		137.00000	154,000	14.46		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		346.00000	321,000	17.10		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		253.00000	271,000	17.10		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		322.00000	297,000	17.17		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		279.00000	297,000	17.17		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		372.00000	345,000	17.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		229.00000	245,000	17.02		0.00	0	0
<b>Total NZ\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/03/2012 Foreign Exchange Future			1.30010	1.30940				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31410	1.32390				0.00	0	0
<b>Total YUAN/R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,217.00000	1,137,000	20.53		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		123.00000	136,000	20.53		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		857.00000	790,000	21.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		263.00000	289,000	21.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,641.00000	1,552,000	20.05		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		47.00000	51,000	20.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,888.00000	1,802,000	20.65		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		149.00000	161,000	20.65		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,512.00000	1,434,000	21.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		273.00000	293,000	21.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,311.00000	2,220,000	20.27		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		72.00000	79,000	20.27		0.00	0	0
<b>Total YUAN/R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>								<b>189 422 143.70</b>	<b>22,936</b>	<b>618,535</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>246,026</b>
<b>Grand Total:</b>								<b>189,422,143.70</b>	<b>22,936</b>	<b>864,561</b>