

## Currency Derivatives Daily MTM Report

Daily summary for: 17/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.12180	8.16710			124,206,687.40	15,293	242,979
\$ / R	On	18/06/2012			8.23110	8.27720			25,104,855.00	3,050	38,843
\$ / R	On	17/09/2012			8.34100	8.38850			0.00	0	6,456
\$ / R	On	14/12/2012			8.44940	8.49750			0.00	0	0
\$ / R	On	18/03/2013			8.54320	8.58950			0.00	0	0
\$ / R	On	13/12/2013			8.76540	8.81130			0.00	0	659
\$ / R	On	12/12/2014			9.29780	9.34010			0.00	0	0
<b>Total \$ / R Future</b>									<b>149,311,542.40</b>	<b>18,343</b>	<b>288,937</b>
\$ / R	On	19/03/2012	7.04	Call		1,135.00000	1,090,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		4.00000	4,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,086.00000	1,041,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		5.00000	5,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,185.00000	1,139,000	17.45	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	3,000	17.45	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,171.00000	1,125,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	3,000	17.35	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		1,023.00000	977,000	16.29	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		6.00000	5,000	16.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		925.00000	879,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	7,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,369.00000	1,324,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		974.00000	928,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	6,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,419.00000	1,374,000	19.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	19.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		644.00000	600,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		27.00000	28,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		339.00000	303,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		122.00000	131,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		781.00000	736,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		14.00000	14,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		180.00000	156,000	17.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		313.00000	334,000	17.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,469.00000	1,423,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	1,000	19.46	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		165.00000	143,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		348.00000	371,000	17.71	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,320.00000	1,274,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	2,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		310.00000	276,000	15.78	0.00	0	4,250

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		143.00000	154,000	15.78	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,072.00000	1,027,000	16.65	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		5.00000	5,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,519.00000	1,473,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	1,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		735.00000	690,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		18.00000	18,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		214.00000	188,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		247.00000	266,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		403.00000	365,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		86.00000	93,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,122.00000	1,076,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	4,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,568.00000	1,523,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		438.00000	399,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		71.00000	77,000	15.11	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		283.00000	250,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		166.00000	178,000	15.95	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		370.00000	333,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		103.00000	111,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		234.00000	206,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		217.00000	234,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		828.00000	783,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		11.00000	11,000	15.18	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		877.00000	831,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		10.00000	9,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,270.00000	1,225,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		516.00000	472,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		49.00000	50,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		258.00000	226,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		191.00000	204,000	16.12	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		689.00000	644,000	15.01	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		22.00000	22,000	15.01	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,768.00000	1,723,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,017.00000	1,972,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		600.00000	556,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		33.00000	34,000	14.89	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		196.00000	171,000	17.08	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		279.00000	299,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,968.00000	1,922,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,221.00000	1,175,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	3,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		475.00000	435,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		58.00000	63,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		151.00000	130,000	18.03	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		384.00000	408,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,718.00000	1,673,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		557.00000	514,000	14.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		40.00000	42,000	14.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,618.00000	1,573,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,668.00000	1,623,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.87	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,818.00000	1,772,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,067.00000	2,022,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		138.00000	119,000	18.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		421.00000	447,000	18.35	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		127.00000	109,000	18.67	0.00	0	8,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		460.00000	487,000	18.67	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		79.00000	68,000	20.73	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		712.00000	746,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		892.00000	928,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		59.00000	50,000	22.05	5,000.00	100	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		107.00000	92,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		540.00000	570,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		99.00000	85,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		582.00000	613,000	19.70	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		668.00000	701,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		85.00000	73,000	20.39	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		625.00000	657,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		92.00000	79,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,125.00000	1,164,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		42.00000	36,000	23.63	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,364.00000	1,404,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		31.00000	26,000	25.21	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,070.00000	1,023,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		43.00000	42,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,025.00000	978,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		48.00000	47,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,115.00000	1,068,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		38.00000	37,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		469.00000	432,000	17.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		292.00000	301,000	17.19	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		13.00000	12,000	17.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,540.00000	1,493,000	17.06	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		319.00000	290,000	19.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		542.00000	559,000	19.00	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		277.00000	251,000	19.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		650.00000	670,000	19.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		253.00000	229,000	20.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		726.00000	748,000	20.14	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,301.00000	1,254,000	16.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		24.00000	23,000	16.49	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		853.00000	807,000	15.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		76.00000	76,000	15.53	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		518.00000	478,000	16.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		241.00000	247,000	16.74	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		425.00000	390,000	17.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		348.00000	359,000	17.64	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,259.00000	1,209,000	16.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		71.00000	68,000	16.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,216.00000	1,166,000	16.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		78.00000	75,000	16.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,302.00000	1,253,000	16.18	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		64.00000	62,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		86.00000	82,000	16.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,174.00000	1,123,000	16.03	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,040.00000	1,061,000	21.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		328.00000	302,000	21.39	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		745.00000	700,000	16.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		257.00000	259,000	16.82	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		454.00000	421,000	19.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		666.00000	680,000	19.58	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,120.00000	1,143,000	21.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		308.00000	284,000	21.76	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		809.00000	826,000	20.31	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		397.00000	367,000	20.31	0.00	0	0

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\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,015.00000	965,000	16.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		218.00000	216,000	16.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		985.00000	935,000	16.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		238.00000	236,000	16.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,047.00000	997,000	16.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		200.00000	198,000	16.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		348.00000	347,000	17.34	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		845.00000	796,000	17.34	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,063.00000	1,078,000	21.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		460.00000	427,000	21.15	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,002.00000	950,000	17.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		363.00000	357,000	17.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		977.00000	925,000	17.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		388.00000	382,000	17.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,029.00000	976,000	16.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		340.00000	333,000	16.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,091.00000	1,098,000	20.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		580.00000	541,000	20.79	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		928.00000	876,000	17.59	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		439.00000	433,000	17.59	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		915.00000	859,000	19.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,082.00000	1,072,000	19.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		899.00000	843,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,116.00000	1,106,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		931.00000	875,000	19.63	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	8.93	Put		1,048.00000	1,038,000	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,601.00000	1,535,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		761.00000	737,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,583.00000	1,517,000	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		793.00000	769,000	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,620.00000	1,554,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		730.00000	706,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		498.00000	472,000	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,838.00000	1,770,000	16.91	0.00	0	200
<b>Total \$ / R Option</b>										<b>5,000.00</b>	<b>100</b>	<b>218,242</b>
<b>Total \$ / R</b>										<b>149,316,542.40</b>	<b>18,443</b>	<b>507,179</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.12180	8.16710			40,609.00	5	791
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.23110	8.27720			0.00	0	83
<b>Total \$ / R MAXI Future</b>										<b>40,609.00</b>	<b>5</b>	<b>874</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		64,403.00000	59,969,000	14.95	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		2,693.00000	2,789,000	14.95	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		60,009.00000	55,605,000	14.89	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		3,299.00000	3,425,000	14.89	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		68,891.00000	64,434,000	15.01	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		2,181.00000	2,254,000	15.01	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		24,738.00000	26,610,000	16.76	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		21,448.00000	18,790,000	16.76	0.00	0	80
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		36,768.00000	33,556,000	18.32	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		44,048.00000	45,446,000	18.32	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		35,043.00000	31,942,000	18.55	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		47,323.00000	48,832,000	18.55	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		38,590.00000	35,266,000	18.10	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		40,870.00000	42,156,000	18.10	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>40,609.00</b>	<b>5</b>	<b>954</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.45360	12.50040			2,029,936.80	163	10,839
£ / R	On 18/06/2012	Foreign Exchange Future			12.60890	12.65680			189,133.50	15	2,835
£ / R	On 17/09/2012	Foreign Exchange Future			12.76570	12.81510			0.00	0	0
<b>Total £ / R Future</b>									<b>2,219,070.30</b>	<b>178</b>	<b>13,674</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,079.00000	1,033,000	14.96	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		29.00000	29,000	14.96	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		1,031.00000	986,000	14.70	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		31.00000	32,000	14.70	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,126.00000	1,080,000	15.22	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		26.00000	26,000	15.22	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		984.00000	939,000	14.45	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		34.00000	35,000	14.45	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		665.00000	626,000	13.02	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		65.00000	72,000	13.02	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Call		1,513.00000	1,467,000	17.23	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Put		13.00000	13,000	17.23	0.00	0	768
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Call		754.00000	709,000	13.16	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Put		54.00000	55,000	13.16	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	12.30	Call		398.00000	367,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		198.00000	213,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,174.00000	1,128,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		24.00000	24,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,612.00000	1,565,000	17.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		12.00000	11,000	17.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		845.00000	800,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		45.00000	46,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,416.00000	1,370,000	16.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		16.00000	16,000	16.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		590.00000	552,000	13.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		90.00000	98,000	13.26	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		627.00000	588,000	13.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		77.00000	84,000	13.14	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		279.00000	256,000	14.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		329.00000	352,000	14.69	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		535.00000	565,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		185.00000	169,000	15.86	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,120.00000	1,159,000	18.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		70.00000	63,000	18.12	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		970.00000	920,000	13.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		163.00000	161,000	13.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		935.00000	885,000	14.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		178.00000	176,000	14.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,006.00000	956,000	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		149.00000	147,000	13.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		493.00000	471,000	17.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,128.00000	1,155,000	17.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		480.00000	459,000	18.03	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,165.00000	1,193,000	18.03	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		506.00000	484,000	17.81	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,091.00000	1,118,000	17.81	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>2,219,070.30</b>	<b>178</b>	<b>39,210</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10580	0.10650			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10740	0.10810			2,685.00	25	25
<b>Total ¥ / R Future</b>										<b>2,685.00</b>	<b>25</b>	<b>4,353</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,653.00000	1,583,000	17.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		3.00000	3,000	17.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		691.00000	626,000	13.44	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		41.00000	46,000	13.44	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,650.00000	2,580,000	21.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.83	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		515.00000	465,000	17.80	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		505.00000	525,000	17.80	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		243.00000	214,000	20.70	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,233.00000	1,274,000	20.70	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,116.00000	1,046,000	15.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		106.00000	106,000	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>2,685.00</b>	<b>25</b>	<b>4,353</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.33360	10.34900			465,012.00	45	21,637
€ / R	On	18/06/2012	Foreign Exchange Future			10.48010	10.49700			1,572,015.00	150	24,689
€ / R	On	17/09/2012	Foreign Exchange Future			10.63030	10.64950			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.05710	11.08130			0.00	0	500
<b>Total € / R Future</b>										<b>2,037,027.00</b>	<b>195</b>	<b>47,176</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		374.00000	353,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		125.00000	119,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		343.00000	322,000	12.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		144.00000	138,000	12.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		407.00000	386,000	12.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		108.00000	102,000	12.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,304.00000	1,288,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		5.00000	4,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		284.00000	265,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		185.00000	181,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		598.00000	577,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		49.00000	43,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,353.00000	1,337,000	15.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		4.00000	3,000	15.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		517.00000	495,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		68.00000	61,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		147.00000	134,000	14.18	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	10.60	Put		398.00000	400,000	14.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		111.00000	101,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		512.00000	517,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		258.00000	239,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		209.00000	205,000	13.06	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		60.00000	55,000	16.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		811.00000	821,000	16.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		32.00000	30,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,183.00000	1,196,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		84.00000	77,000	15.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		635.00000	643,000	15.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		22.00000	21,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,423.00000	1,437,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		77.00000	70,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		678.00000	686,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		821.00000	802,000	13.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		22.00000	18,000	13.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		44.00000	40,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		995.00000	1,006,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		101.00000	92,000	15.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		552.00000	558,000	15.04	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		722.00000	731,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		71.00000	65,000	16.00	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,278.00000	1,292,000	18.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		27.00000	26,000	18.86	0.00	0	10,200

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	10.40	Call		463.00000	445,000	14.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		366.00000	365,000	14.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		441.00000	423,000	15.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		394.00000	393,000	15.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		487.00000	468,000	14.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		340.00000	338,000	14.85	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		521.00000	511,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		597.00000	606,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		499.00000	489,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		625.00000	634,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		544.00000	533,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		570.00000	578,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		887.00000	850,000	17.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,299.00000	1,286,000	17.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		872.00000	836,000	17.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,334.00000	1,322,000	17.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		903.00000	865,000	16.92	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,265.00000	1,251,000	16.92	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>2,037,027.00</b>	<b>195</b>	<b>74,376</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38320	8.36850			0.00	0	28,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.41830	8.40420			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.45980	8.44720			0.00	0	2,298
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>37,612</b>

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	7.25	Call		1,123.00000	1,137,000	16.98		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		5.00000	4,000	16.98		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,074.00000	1,088,000	16.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		6.00000	5,000	16.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,172.00000	1,187,000	17.34		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		4.00000	4,000	17.34		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		975.00000	989,000	15.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		7.00000	6,000	15.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,421.00000	1,435,000	19.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		3.00000	2,000	19.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		644.00000	654,000	14.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		26.00000	21,000	14.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		926.00000	940,000	15.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		8.00000	7,000	15.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,371.00000	1,385,000	18.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		3.00000	2,000	18.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,169.00000	2,183,000	22.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	0,000	22.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		513.00000	522,000	14.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		45.00000	39,000	14.20		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		830.00000	835,000	14.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		76.00000	67,000	14.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		790.00000	793,000	14.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		86.00000	75,000	14.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		872.00000	877,000	14.99		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		68.00000	59,000	14.99		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		547.00000	540,000	15.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		336.00000	317,000	15.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		522.00000	514,000	15.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		361.00000	341,000	15.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		574.00000	567,000	15.34		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		313.00000	294,000	15.34		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>0.00</b>	<b>0</b>	<b>37,612</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.99150	8.00160				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.08260	8.09270				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		474.00000	462,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		22.00000	21,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		429.00000	417,000	11.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		27.00000	26,000	11.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		520.00000	508,000	11.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		18.00000	17,000	11.74		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		245.00000	231,000	12.58		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		302.00000	298,000	12.58		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		228.00000	214,000	12.80		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		335.00000	331,000	12.80		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		264.00000	249,000	12.35		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		271.00000	266,000	12.35		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			0.25910	0.28320				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			0.09530	0.08720				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			0.13330	0.15770				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			0.14380	0.14910				0.00	0	12,500
<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			0.00660	0.00530				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			0.03740	0.03360				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			8.54670	8.57270				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.67860	8.70540				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 Future</b>											<b>0.00</b>	<b>0</b>	<b>25</b>
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		213.00000	196,000	15.71		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		240.00000	249,000	15.71		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		194.00000	179,000	16.03		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		271.00000	282,000	16.03		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		232.00000	215,000	15.39		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		209.00000	218,000	15.39		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		284.00000	271,000	19.63		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		679.00000	692,000	19.63		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		271.00000	259,000	19.84		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		716.00000	730,000	19.84		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		297.00000	283,000	19.44		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		642.00000	654,000	19.44		0.00	0	0
<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>25</b>
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.47110	6.46550				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.51910	6.51440				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		233.00000	234,000	11.16		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		51.00000	47,000	11.16		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		226.00000	226,000	11.14		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		54.00000	49,000	11.14		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		241.00000	241,000	11.17		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		49.00000	44,000	11.17		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		354.00000	349,000	13.45		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		140.00000	130,000	13.45		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		324.00000	318,000	13.47		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		160.00000	149,000	13.47		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		386.00000	381,000	13.43		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		122.00000	112,000	13.43		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			1.28240	1.28890				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.29850	1.30510				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		955.00000	894,000	16.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		66.00000	70,000	16.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		574.00000	521,000	16.04		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		185.00000	197,000	16.04		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,407.00000	1,342,000	16.35		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		18.00000	18,000	16.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,628.00000	1,560,000	15.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		77.00000	75,000	15.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,228.00000	1,161,000	16.40		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		177.00000	176,000	16.40		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,091.00000	2,024,000	17.07		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		40.00000	39,000	17.07		0.00	0	0
<b>Total YUAN/R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>153,610,933.70</b>	<b>18,746</b>	<b>650,129</b>
<b>Total Options</b>							<b>5,000.00</b>	<b>100</b>	<b>271,058</b>
<b>Grand Total:</b>							<b>153,615,933.70</b>	<b>18,846</b>	<b>921,187</b>