

## Currency Derivatives Daily MTM Report

Daily summary for: 23/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.98490	8.01730			186,583,158.30	23,367	246,855
\$ / R	On	18/06/2012			8.09180	8.12510			7,727,669.00	955	39,418
\$ / R	On	17/09/2012			8.19980	8.23310			819,980.00	100	6,256
\$ / R	On	14/12/2012			8.30650	8.33960			0.00	0	0
\$ / R	On	18/03/2013			8.40140	8.43400			0.00	0	0
\$ / R	On	13/12/2013			8.62690	8.65920			0.00	0	659
\$ / R	On	12/12/2014			9.17080	9.20220			0.00	0	0
<b>Total \$ / R Future</b>									<b>195,130,807.30</b>	<b>24,422</b>	<b>293,188</b>
\$ / R	On	19/03/2012	7.04	Call		986.00000	954,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	5,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		937.00000	904,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		6.00000	5,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,036.00000	1,003,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	4,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,022.00000	989,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		5.00000	4,000	16.77	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		874.00000	842,000	15.73	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		7.00000	7,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		778.00000	745,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		11.00000	10,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,220.00000	1,187,000	18.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	2,000	18.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		826.00000	793,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	8,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,269.00000	1,237,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		507.00000	475,000	14.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		40.00000	40,000	14.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		238.00000	215,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		171.00000	180,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		639.00000	606,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		22.00000	21,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		118.00000	104,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		401.00000	419,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,319.00000	1,286,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	1,000	18.86	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		107.00000	94,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		440.00000	459,000	18.23	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,170.00000	1,137,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	2,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		214.00000	193,000	16.02	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		197.00000	208,000	16.02	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		923.00000	891,000	16.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		6.00000	6,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,369.00000	1,336,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	1,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		594.00000	561,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		27.00000	26,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		144.00000	128,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		327.00000	343,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		293.00000	267,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		126.00000	132,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		973.00000	940,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		6.00000	5,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,419.00000	1,386,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	1,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		324.00000	296,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		107.00000	111,000	15.38	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		194.00000	174,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		227.00000	239,000	16.34	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		265.00000	240,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		148.00000	155,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		159.00000	141,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		292.00000	306,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		684.00000	652,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		17.00000	17,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		731.00000	698,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		14.00000	13,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,121.00000	1,088,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		4.00000	3,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		390.00000	361,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		73.00000	76,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		175.00000	157,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		258.00000	272,000	16.65	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		550.00000	518,000	14.90	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		33.00000	33,000	14.90	0.00	0	2,920
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,618.00000	1,586,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,868.00000	1,835,000	22.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	22.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		465.00000	434,000	14.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		48.00000	49,000	14.74	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		130.00000	115,000	17.60	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		363.00000	380,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,818.00000	1,785,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,071.00000	1,038,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	3,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		356.00000	328,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		89.00000	93,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		97.00000	85,000	18.55	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		480.00000	500,000	18.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,568.00000	1,536,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		427.00000	396,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		60.00000	61,000	14.90	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,468.00000	1,436,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,518.00000	1,486,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.26	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,668.00000	1,635,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,918.00000	1,885,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	0,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		88.00000	78,000	18.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		521.00000	543,000	18.90	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		81.00000	71,000	19.25	0.00	0	8,500
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		564.00000	586,000	19.25	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		48.00000	42,000	21.33	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		831.00000	857,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,018.00000	1,045,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		35.00000	30,000	22.59	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		67.00000	59,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		650.00000	674,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		62.00000	54,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		695.00000	719,000	20.29	0.00	0	176

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		785.00000	811,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		52.00000	46,000	20.98	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		740.00000	765,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		57.00000	50,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,257.00000	1,286,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		24.00000	21,000	24.16	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,501.00000	1,530,000	25.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		18.00000	15,000	25.73	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		925.00000	894,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		50.00000	52,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		881.00000	850,000	15.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		56.00000	58,000	15.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		969.00000	938,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		44.00000	46,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		374.00000	356,000	17.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		349.00000	364,000	17.58	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	15,000	16.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,389.00000	1,357,000	16.88	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		246.00000	233,000	19.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		621.00000	641,000	19.30	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		212.00000	201,000	19.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		737.00000	759,000	19.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		193.00000	182,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		818.00000	840,000	20.40	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,152.00000	1,120,000	16.27	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		27.00000	28,000	16.27	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		721.00000	692,000	15.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		96.00000	100,000	15.76	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		418.00000	398,000	17.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		293.00000	306,000	17.18	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		337.00000	320,000	18.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		412.00000	428,000	18.01	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		547.00000	523,000	16.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		172.00000	181,000	16.17	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		901.00000	924,000	20.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		176.00000	166,000	20.84	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,113.00000	1,081,000	16.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		80.00000	81,000	16.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,071.00000	1,040,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		88.00000	90,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,156.00000	1,124,000	16.05	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		73.00000	74,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		97.00000	98,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,030.00000	998,000	15.90	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,128.00000	1,151,000	21.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		261.00000	251,000	21.45	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		630.00000	609,000	17.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		297.00000	309,000	17.09	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		370.00000	356,000	19.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		737.00000	756,000	19.71	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,212.00000	1,235,000	21.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		245.00000	235,000	21.78	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		887.00000	909,000	20.41	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		320.00000	309,000	20.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		888.00000	865,000	16.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		248.00000	259,000	16.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		859.00000	837,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		269.00000	281,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		918.00000	895,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		228.00000	239,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		388.00000	404,000	17.68	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		728.00000	710,000	17.68	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,139.00000	1,163,000	21.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		379.00000	369,000	21.24	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		881.00000	863,000	17.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		397.00000	412,000	17.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		856.00000	840,000	17.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		422.00000	439,000	17.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		906.00000	888,000	17.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		372.00000	387,000	17.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,155.00000	1,179,000	20.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		489.00000	480,000	20.88	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		811.00000	796,000	17.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		477.00000	495,000	17.99	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		794.00000	783,000	19.71	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	8.98	Put		1,113.00000	1,134,000	19.71	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		780.00000	769,000	19.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,149.00000	1,170,000	19.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		810.00000	798,000	19.61	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,079.00000	1,099,000	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,469.00000	1,460,000	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		767.00000	789,000	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,451.00000	1,443,000	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		799.00000	822,000	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,487.00000	1,479,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		735.00000	758,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		497.00000	514,000	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,699.00000	1,685,000	17.13	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>229,442</b>
<b>Total \$ / R</b>										<b>195,130,807.30</b>	<b>24,422</b>	<b>522,630</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.98490		8.01730				39,924.50	5	801
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.09180		8.12510				40,459.00	5	83
<b>Total \$ / R MAXI Future</b>										<b>80,383.50</b>	<b>10</b>	<b>884</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		50,675.00000	47,506,000	14.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		3,945.00000	4,016,000	14.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		46,511.00000	43,388,000	14.74		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		4,781.00000	4,898,000	14.74		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		54,962.00000	51,757,000	14.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,232.00000	3,267,000	14.90		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		32,633.00000	34,272,000	17.29		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		14,363.00000	12,762,000	17.29		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		28,743.00000	27,253,000	18.66		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		51,233.00000	53,073,000	18.66		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		27,290.00000	25,865,000	18.87		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		54,780.00000	56,685,000	18.87		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		30,285.00000	28,730,000	18.44		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		47,775.00000	49,550,000	18.44		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>80,383.50</b>	<b>10</b>	<b>964</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.43930	12.43900				0.00	0	11,055
£ / R	On 18/06/2012	Foreign Exchange Future			12.59410	12.59480				0.00	0	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.75030	12.75090				0.00	0	0
<b>Total £ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>13,920</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,017.00000	1,015,000	15.06		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		28.00000	26,000	15.06		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		969.00000	967,000	14.80		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		30.00000	28,000	14.80		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,064.00000	1,063,000	15.32		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		25.00000	24,000	15.32		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		922.00000	920,000	14.54		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		33.00000	31,000	14.54		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		610.00000	606,000	13.07		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		71.00000	67,000	13.07		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	11.00	Call		1,451.00000	1,451,000	17.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		12.00000	12,000	17.42	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		693.00000	690,000	13.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		54.00000	51,000	13.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		349.00000	340,000	13.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		210.00000	201,000	13.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,112.00000	1,110,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		23.00000	21,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,550.00000	1,549,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		11.00000	10,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		784.00000	781,000	13.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		45.00000	42,000	13.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,354.00000	1,353,000	16.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		15.00000	14,000	16.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		536.00000	531,000	13.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		97.00000	92,000	13.23	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		572.00000	568,000	13.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		83.00000	79,000	13.15	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		237.00000	227,000	14.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		348.00000	338,000	14.30	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		562.00000	552,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		151.00000	141,000	15.34	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,161.00000	1,153,000	17.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		50.00000	42,000	17.10	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		909.00000	910,000	14.31	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	11.85	Put		164.00000	166,000	14.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		874.00000	875,000	14.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		179.00000	181,000	14.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		945.00000	946,000	14.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		150.00000	152,000	14.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		459.00000	449,000	17.74	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,158.00000	1,149,000	17.74	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		446.00000	437,000	17.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,195.00000	1,187,000	17.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		471.00000	462,000	17.64	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,120.00000	1,112,000	17.64	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>0.00</b>	<b>0</b>	<b>39,456</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10370	0.10390			103,700.00	1,000	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10530	0.10550			0.00	0	25
<b>Total ¥ / R Future</b>										<b>103,700.00</b>	<b>1,000</b>	<b>3,853</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,394.00000	1,374,000	16.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	16.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		473.00000	450,000	13.62	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		83.00000	80,000	13.62	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,390.00000	2,370,000	22.03	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.03	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		381.00000	367,000	18.18	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		631.00000	637,000	18.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		169.00000	161,000	20.97	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,419.00000	1,431,000	20.97	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		896.00000	876,000	16.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		146.00000	146,000	16.01	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>103,700.00</b>	<b>1,000</b>	<b>3,853</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.40720	10.36350			18,556,037.60	1,783	23,210
€ / R	On	18/06/2012	Foreign Exchange Future			10.55350	10.50900			0.00	0	24,699
€ / R	On	17/09/2012	Foreign Exchange Future			10.70450	10.65900			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.13170	11.08290			0.00	0	500
<b>Total € / R Future</b>										<b>18,556,037.60</b>	<b>1,783</b>	<b>48,759</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		369.00000	391,000	12.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		106.00000	84,000	12.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		336.00000	357,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		123.00000	100,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		404.00000	428,000	12.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		91.00000	71,000	12.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,317.00000	1,360,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		4.00000	3,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		274.00000	293,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		161.00000	136,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		603.00000	636,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		40.00000	29,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,367.00000	1,410,000	16.48	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	9.00	Put		4.00000	3,000	16.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		518.00000	547,000	12.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		55.00000	40,000	12.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		132.00000	141,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		369.00000	334,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		96.00000	104,000	14.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		483.00000	447,000	14.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		246.00000	264,000	12.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		183.00000	157,000	12.73	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		49.00000	54,000	16.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		786.00000	747,000	16.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		24.00000	28,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,161.00000	1,121,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		71.00000	77,000	15.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		608.00000	570,000	15.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		15.00000	18,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,402.00000	1,361,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		64.00000	70,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		651.00000	613,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		831.00000	870,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		18.00000	13,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		34.00000	38,000	17.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		971.00000	931,000	17.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		87.00000	94,000	14.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		524.00000	487,000	14.58	0.00	0	3,400

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	11.00	Put		696.00000	657,000	15.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		59.00000	64,000	15.55	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,257.00000	1,216,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		20.00000	23,000	18.44	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		443.00000	462,000	14.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		334.00000	309,000	14.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		419.00000	438,000	14.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		360.00000	335,000	14.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		467.00000	487,000	14.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		308.00000	284,000	14.22	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		487.00000	507,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		554.00000	528,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		465.00000	484,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		582.00000	555,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		510.00000	531,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		527.00000	502,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		804.00000	821,000	16.01	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,214.00000	1,182,000	16.01	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		789.00000	806,000	16.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,249.00000	1,217,000	16.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		819.00000	837,000	15.94	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,179.00000	1,148,000	15.94	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>18,556,037.60</b>	<b>1,783</b>	<b>75,959</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38430	8.33660			3,563,327.50	425	23,081

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 Future			8.41770	8.37080			0.00	0	6,933
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.45820	8.41100			0.00	0	2,298
<b>Total AU\$ / R Future</b>							<b>3,563,327.50</b>	<b>425</b>	<b>32,312</b>
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,090.00000	1,137,000	16.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		3.00000	3,000	16.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,041.00000	1,087,000	16.63	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		4.00000	3,000	16.63	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,140.00000	1,187,000	17.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		3.00000	3,000	17.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		942.00000	988,000	15.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		5.00000	4,000	15.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,388.00000	1,435,000	19.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		1.00000	1,000	19.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		608.00000	650,000	14.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		21.00000	16,000	14.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		893.00000	939,000	15.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		6.00000	5,000	15.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,338.00000	1,386,000	18.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	2,000	18.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,137.00000	2,184,000	22.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	22.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		474.00000	514,000	13.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		37.00000	30,000	13.74	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		786.00000	825,000	14.49	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		65.00000	57,000	14.49	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	7.70	Call		745.00000	783,000	14.46		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		74.00000	65,000	14.46		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		828.00000	867,000	14.52		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		57.00000	49,000	14.52		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		497.00000	522,000	14.94		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		322.00000	300,000	14.94		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		472.00000	496,000	15.00		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		347.00000	324,000	15.00		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		524.00000	549,000	14.87		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		299.00000	277,000	14.87		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>3,563,327.50</b>	<b>425</b>	<b>32,312</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.93050	7.89790				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.02010	7.98740				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		378.00000	405,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		30.00000	25,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		338.00000	363,000	11.53		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		40.00000	33,000	11.53		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		421.00000	450,000	11.75		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		23.00000	20,000	11.75		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		193.00000	202,000	12.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		356.00000	332,000	12.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		178.00000	186,000	12.97		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 18/06/2012 Foreign Exchange Option	8.20	Put		391.00000	366,000	12.97		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		209.00000	219,000	12.58		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		322.00000	299,000	12.58		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			0.19280	0.20890				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			0.12250	0.11510				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			0.07650	0.07650				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			0.10810	0.11630				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			0.00920	0.01090				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			0.05880	0.05390				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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Future			8.62490	8.58760				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.75580	8.71910				0.00	0	0
<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		201.00000	214,000	14.95		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		213.00000	189,000	14.95		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		182.00000	193,000	15.19		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		244.00000	218,000	15.19		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		225.00000	239,000	14.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		187.00000	164,000	14.88		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		261.00000	267,000	18.43		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		642.00000	611,000	18.43		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		249.00000	253,000	18.60		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		680.00000	647,000	18.60		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		275.00000	281,000	18.26		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		606.00000	575,000	18.26		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			6.48330	6.44350				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.53320	6.49400				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		212.00000	238,000	11.08		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		52.00000	38,000	11.08		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		205.00000	230,000	11.08		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		55.00000	40,000	11.08		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	19/03/2012	Foreign Exchange Option	6.27	Call		219.00000	246,000	11.09	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		49.00000	36,000	11.09	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		328.00000	352,000	13.27	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		134.00000	119,000	13.27	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		298.00000	320,000	13.28	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		154.00000	137,000	13.28	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		359.00000	385,000	13.26	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		115.00000	102,000	13.26	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			1.25870	1.26430			0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.27540	1.28050			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		735.00000	680,000	15.59	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		92.00000	93,000	15.59	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		403.00000	359,000	16.02	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		260.00000	272,000	16.02	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,165.00000	1,109,000	15.46	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		22.00000	22,000	15.46	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,400.00000	1,354,000	16.08	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		95.00000	100,000	16.08	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		1,022.00000	980,000	16.56	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		217.00000	226,000	16.56	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.10	Call		1,852.00000	1,803,000	16.89	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	1.10	Put		47.00000	49,000	16.89	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>217,434,255.90</b>	<b>27,640</b>	<b>650,419</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>282,258</b>
<b>Grand Total:</b>							<b>217,434,255.90</b>	<b>27,640</b>	<b>932,677</b>