

## Currency Derivatives Daily MTM Report

Daily summary for: 23/12/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.27890	8.24350			2,235,303.00	270	234,555
\$ / R	On	18/06/2012			8.38380	8.34830			0.00	0	27,118
\$ / R	On	17/09/2012			8.48030	8.44530			0.00	0	6,456
\$ / R	On	14/12/2012			8.57550	8.53980			0.00	0	0
\$ / R	On	18/03/2013			8.67480	8.63910			0.00	0	0
\$ / R	On	13/12/2013			8.95820	8.92330			0.00	0	659
\$ / R	On	12/12/2014			9.61530	9.57910			0.00	0	0
<b>Total \$ / R Future</b>									<b>2,235,303.00</b>	<b>270</b>	<b>268,788</b>
\$ / R	On	19/03/2012	7.04	Call		1,225.00000	1,258,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		18.00000	15,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,178.00000	1,210,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		21.00000	17,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,273.00000	1,306,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		16.00000	13,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,259.00000	1,292,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		16.00000	13,000	20.12	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		1,117.00000	1,149,000	19.67	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		24.00000	20,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,025.00000	1,056,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		32.00000	27,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,452.00000	1,486,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		9.00000	7,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,071.00000	1,102,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		28.00000	23,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,501.00000	1,535,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		8.00000	6,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		763.00000	791,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		70.00000	62,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		489.00000	508,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		196.00000	179,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		889.00000	918,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		46.00000	39,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		328.00000	340,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		385.00000	361,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,550.00000	1,584,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		7.00000	5,000	21.02	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		310.00000	321,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		417.00000	392,000	21.95	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,404.00000	1,438,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		11.00000	9,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		462.00000	480,000	20.29	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		219.00000	201,000	20.29	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,164.00000	1,197,000	19.82	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		21.00000	18,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,599.00000	1,634,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		6.00000	5,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		845.00000	873,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		52.00000	44,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		367.00000	381,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		324.00000	302,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		547.00000	570,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		154.00000	141,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,212.00000	1,244,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		19.00000	15,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,648.00000	1,683,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		5.00000	4,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		580.00000	604,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		137.00000	125,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		436.00000	453,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		243.00000	224,000	20.53	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		517.00000	537,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		174.00000	158,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		389.00000	404,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		296.00000	275,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		934.00000	963,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		41.00000	34,000	19.07	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	7.30	Call		979.00000	1,009,000	19.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		36.00000	30,000	19.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,355.00000	1,389,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		12.00000	10,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		650.00000	675,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		107.00000	96,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		412.00000	428,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		269.00000	249,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		804.00000	832,000	18.89	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		61.00000	53,000	18.89	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,847.00000	1,882,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		4.00000	3,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,096.00000	2,131,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		3.00000	2,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		724.00000	751,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		81.00000	72,000	19.12	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		347.00000	360,000	21.47	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		354.00000	331,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,046.00000	2,081,000	24.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		3.00000	2,000	24.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,307.00000	1,341,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		14.00000	12,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		614.00000	639,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		121.00000	110,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		292.00000	303,000	22.19	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		449.00000	424,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,797.00000	1,832,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		4.00000	3,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		687.00000	712,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		94.00000	83,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,698.00000	1,733,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		5.00000	4,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,748.00000	1,782,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		5.00000	3,000	22.20	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,897.00000	1,932,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		4.00000	3,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,145.00000	2,181,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		276.00000	286,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		483.00000	457,000	22.44	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		261.00000	270,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		518.00000	491,000	22.68	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		189.00000	194,000	24.16	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		746.00000	715,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		910.00000	878,000	25.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		153.00000	157,000	25.16	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		234.00000	241,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		591.00000	562,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		221.00000	228,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		628.00000	599,000	23.41	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		706.00000	675,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		199.00000	204,000	23.90	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		667.00000	637,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		210.00000	216,000	23.65	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,184.00000	1,213,000	19.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		86.00000	79,000	19.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,143.00000	1,171,000	19.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		95.00000	87,000	19.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,226.00000	1,255,000	19.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		78.00000	71,000	19.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		627.00000	644,000	21.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		379.00000	360,000	21.30	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		30.00000	25,000	19.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,628.00000	1,659,000	19.74	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		471.00000	483,000	22.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		623.00000	599,000	22.96	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		423.00000	434,000	23.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		725.00000	700,000	23.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		394.00000	404,000	23.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		796.00000	770,000	23.86	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,363.00000	1,391,000	19.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		118.00000	111,000	19.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,324.00000	1,351,000	19.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		129.00000	121,000	19.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,403.00000	1,431,000	19.28	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		108.00000	101,000	19.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		140.00000	132,000	19.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,285.00000	1,312,000	19.43	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,118.00000	1,093,000	24.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		463.00000	473,000	24.70	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		895.00000	914,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		350.00000	334,000	20.66	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		606.00000	619,000	23.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		761.00000	739,000	23.21	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,195.00000	1,169,000	25.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		440.00000	449,000	25.00	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		898.00000	875,000	23.81	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		543.00000	555,000	23.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,153.00000	1,176,000	20.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		313.00000	301,000	20.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,125.00000	1,146,000	20.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		335.00000	321,000	20.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,184.00000	1,208,000	20.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		294.00000	283,000	20.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		458.00000	442,000	21.18	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		998.00000	1,017,000	21.18	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,168.00000	1,144,000	24.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		608.00000	619,000	24.60	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,174.00000	1,193,000	21.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		485.00000	468,000	21.15	0.00	0	0

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\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,151.00000	1,169,000	21.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		512.00000	494,000	21.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,198.00000	1,217,000	20.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		459.00000	442,000	20.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,213.00000	1,189,000	24.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		752.00000	764,000	24.47	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,107.00000	1,124,000	21.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		568.00000	549,000	21.69	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,178.00000	1,192,000	24.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,233.00000	1,212,000	24.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,161.00000	1,175,000	24.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,266.00000	1,245,000	24.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,195.00000	1,209,000	23.92	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,200.00000	1,179,000	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,040.00000	2,060,000	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		961.00000	945,000	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,022.00000	2,041,000	23.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		993.00000	976,000	23.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,058.00000	2,078,000	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		929.00000	913,000	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		663.00000	650,000	21.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,242.00000	2,265,000	21.66	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>192,960</b>
<b>Total \$ / R</b>										<b>2,235,303.00</b>	<b>270</b>	<b>461,748</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.27890	8.24350			0.00	0	736



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			8.38380	8.34830			0.00	0	0
<b>Total \$ / R MAXI Future</b>									<b>0.00</b>	<b>0</b>	<b>736</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		76,341.00000	79,073,000	19.00	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,991.00000	6,183,000	19.00	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		72,440.00000	75,097,000	19.12	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,090.00000	7,207,000	19.12	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		80,352.00000	83,157,000	18.89	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,002.00000	5,267,000	18.89	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		32,386.00000	30,260,000	21.23	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		36,736.00000	38,150,000	21.23	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		52,499.00000	53,821,000	22.38	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		52,669.00000	50,441,000	22.38	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		50,620.00000	51,966,000	22.60	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		55,790.00000	53,586,000	22.60	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		54,379.00000	55,755,000	22.16	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		49,549.00000	47,375,000	22.16	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>816</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.96420	12.91580			13,819,837.20	1,066	10,451
£ / R	On 18/06/2012	Foreign Exchange Future			13.11590	13.06690			0.00	0	2,985
£ / R	On 17/09/2012	Foreign Exchange Future			13.25420	13.20550			0.00	0	0
<b>Total £ / R Future</b>									<b>13,819,837.20</b>	<b>1,066</b>	<b>13,436</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,497.00000	1,543,000	16.90	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		31.00000	29,000	16.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,448.00000	1,495,000	16.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		32.00000	31,000	16.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,545.00000	1,592,000	17.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		29.00000	28,000	17.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,400.00000	1,447,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		34.00000	33,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,088.00000	1,129,000	15.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		72.00000	65,000	15.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,934.00000	1,982,000	19.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		18.00000	18,000	19.09	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,174.00000	1,216,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		58.00000	52,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		775.00000	804,000	15.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		159.00000	140,000	15.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,593.00000	1,640,000	17.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		27.00000	26,000	17.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,032.00000	2,080,000	19.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		16.00000	16,000	19.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,262.00000	1,306,000	15.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		46.00000	42,000	15.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,836.00000	1,884,000	18.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		20.00000	20,000	18.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,005.00000	1,043,000	15.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		89.00000	79,000	15.75	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,046.00000	1,086,000	15.77	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		80.00000	72,000	15.77	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		620.00000	644,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		254.00000	230,000	16.23	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		403.00000	373,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		469.00000	487,000	17.00	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		881.00000	841,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		247.00000	255,000	19.13	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,399.00000	1,433,000	17.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		182.00000	167,000	17.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,362.00000	1,396,000	17.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		195.00000	180,000	17.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,436.00000	1,471,000	17.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		169.00000	155,000	17.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		863.00000	880,000	21.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,108.00000	1,076,000	21.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		846.00000	862,000	21.43	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,141.00000	1,108,000	21.43	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		880.00000	898,000	21.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,075.00000	1,044,000	21.25	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>13,819,837.20</b>	<b>1,066</b>	<b>38,972</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10630	0.10560			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10790	0.10720			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		1,577.00000	1,641,000	18.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		17.00000	11,000	18.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		743.00000	781,000	19.26	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		183.00000	151,000	19.26	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,564.00000	2,633,000	24.28	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		4.00000	3,000	24.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		656.00000	684,000	22.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		736.00000	694,000	22.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		381.00000	396,000	25.54	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,461.00000	1,406,000	25.54	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,165.00000	1,212,000	20.57	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		245.00000	222,000	20.57	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			10.82950	10.76600			64,977.00	6	22,301
€ / R	On	18/06/2012	Foreign Exchange Future			10.97830	10.91340			0.00	0	14,011
€ / R	On	17/09/2012	Foreign Exchange Future			11.11830	11.05350			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.58750	11.51470			0.00	0	500
<b>Total € / R Future</b>										<b>64,977.00</b>	<b>6</b>	<b>37,012</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		765.00000	815,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		99.00000	86,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		726.00000	774,000	16.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		110.00000	95,000	16.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		805.00000	856,000	16.24	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		89.00000	77,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,729.00000	1,790,000	19.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		13.00000	11,000	19.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		652.00000	696,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		136.00000	117,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,017.00000	1,073,000	16.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		51.00000	44,000	16.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,777.00000	1,840,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		11.00000	11,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		930.00000	984,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		64.00000	55,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		437.00000	468,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		271.00000	239,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		363.00000	389,000	16.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		347.00000	310,000	16.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		618.00000	658,000	15.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		152.00000	129,000	15.92	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		241.00000	255,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		575.00000	526,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		154.00000	160,000	18.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		888.00000	831,000	18.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		305.00000	323,000	16.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		439.00000	394,000	16.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		118.00000	122,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,102.00000	1,043,000	19.89	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		287.00000	305,000	17.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		471.00000	426,000	17.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,247.00000	1,306,000	17.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		31.00000	27,000	17.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		191.00000	201,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		725.00000	672,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		342.00000	366,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		376.00000	337,000	16.65	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		505.00000	458,000	17.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		271.00000	287,000	17.22	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		972.00000	915,000	19.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		138.00000	144,000	19.31	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		820.00000	858,000	17.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		307.00000	280,000	17.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		792.00000	829,000	17.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		329.00000	301,000	17.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		849.00000	891,000	17.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		286.00000	263,000	17.43	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		849.00000	887,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		521.00000	494,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		821.00000	859,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		543.00000	516,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		876.00000	916,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		498.00000	473,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,314.00000	1,349,000	20.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,292.00000	1,255,000	20.18	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,296.00000	1,333,000	20.27	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,324.00000	1,289,000	20.27	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,333.00000	1,367,000	20.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,261.00000	1,223,000	20.09	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>64,977.00</b>	<b>6</b>	<b>64,212</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33060	8.26850			0.00	0	41,435
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.36720	8.30590			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.40400	8.34370			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>50,466</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,049.00000	1,107,000	20.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		31.00000	26,000	20.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,003.00000	1,060,000	19.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		35.00000	29,000	19.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,096.00000	1,154,000	20.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		28.00000	23,000	20.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		912.00000	968,000	19.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		44.00000	37,000	19.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,333.00000	1,393,000	21.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		15.00000	12,000	21.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		624.00000	672,000	18.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		106.00000	91,000	18.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		868.00000	923,000	19.26	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		50.00000	42,000	19.26		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,285.00000	1,345,000	20.94		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		17.00000	14,000	20.94		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,071.00000	2,133,000	25.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		3.00000	2,000	25.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		517.00000	560,000	18.76		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		149.00000	129,000	18.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		832.00000	878,000	19.17		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		176.00000	161,000	19.17		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		797.00000	842,000	19.16		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		191.00000	175,000	19.16		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		868.00000	915,000	19.17		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		162.00000	148,000	19.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		616.00000	647,000	19.63		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		509.00000	479,000	19.63		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		593.00000	623,000	19.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		536.00000	505,000	19.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		639.00000	671,000	19.58		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		482.00000	453,000	19.58		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>50,466</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			8.10080	8.03530				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.19090	8.12470				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		544.00000	592,000	13.92		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		59.00000	41,000	13.92		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		504.00000	551,000	13.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		69.00000	50,000	13.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		584.00000	635,000	13.93		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		49.00000	34,000	13.93		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		347.00000	376,000	15.62		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		372.00000	335,000	15.62		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		327.00000	355,000	15.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		402.00000	364,000	15.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		367.00000	399,000	15.51		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		342.00000	308,000	15.51		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			0.39960	0.38460				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			0.08680	0.09480				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			0.15360	0.14420				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			0.12010	0.11410				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			0.03770	0.04370			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			0.06530	0.07210			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			8.86350	8.80940			0.00	0	253
CHF / R On 18/06/2012 Foreign Exchange Future			8.99890	8.94430			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		426.00000	452,000	17.75	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		217.00000	189,000	17.75	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		400.00000	424,000	17.94	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		241.00000	211,000	17.94	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		453.00000	480,000	17.56	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		194.00000	167,000	17.56	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		500.00000	518,000	22.53	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		656.00000	619,000	22.53	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		483.00000	501,000	22.69	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		689.00000	652,000	22.69	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		517.00000	537,000	22.37	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		623.00000	588,000	22.37	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			6.38780	6.34070				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.43150	6.38430				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		208.00000	234,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		151.00000	130,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		203.00000	228,000	14.37		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		156.00000	134,000	14.37		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		213.00000	240,000	14.35		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		146.00000	126,000	14.35		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		348.00000	372,000	17.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		264.00000	241,000	17.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		324.00000	347,000	17.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		290.00000	266,000	17.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		373.00000	398,000	16.93		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		239.00000	217,000	16.93		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			1.30430	1.29850				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31870	1.31300				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		1,139.00000	1,183,000	20.38		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		154.00000	140,000	20.38		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		799.00000	834,000	20.82		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		314.00000	291,000	20.82		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,548.00000	1,598,000	19.93		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		63.00000	55,000	19.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,805.00000	1,848,000	20.60		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		175.00000	161,000	20.60		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,440.00000	1,478,000	21.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		310.00000	291,000	21.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,219.00000	2,267,000	20.21		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		89.00000	80,000	20.21		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>16,120,117.20</b>	<b>1,342</b>	<b>632,590</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>245,776</b>
<b>Grand Total:</b>								<b>16,120,117.20</b>	<b>1,342</b>	<b>878,366</b>