

## Currency Derivatives Daily MTM Report

Daily summary for: 28/12/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.24930	8.27890			29,738,726.50	3,605	233,499
\$ / R	On	18/06/2012			8.35380	8.38380			375,921.00	45	27,118
\$ / R	On	17/09/2012			8.45250	8.48030			0.00	0	6,456
\$ / R	On	14/12/2012			8.54650	8.57550			0.00	0	0
\$ / R	On	18/03/2013			8.64550	8.67480			0.00	0	0
\$ / R	On	13/12/2013			8.92940	8.95820			0.00	0	659
\$ / R	On	12/12/2014			9.58760	9.61530			0.00	0	0
<b>Total \$ / R Future</b>									<b>30,114,647.50</b>	<b>3,650</b>	<b>267,732</b>
\$ / R	On	19/03/2012	7.04	Call		1,258.00000	1,229,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		15.00000	16,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,210.00000	1,181,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		17.00000	18,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,306.00000	1,277,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		13.00000	14,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,292.00000	1,263,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		13.00000	14,000	20.55	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		1,149.00000	1,120,000	20.04	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		20.00000	21,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,056.00000	1,027,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		27.00000	28,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,486.00000	1,457,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		7.00000	8,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,102.00000	1,073,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		23.00000	24,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,535.00000	1,506,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		6.00000	7,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		791.00000	762,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		62.00000	63,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		508.00000	482,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		179.00000	183,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		918.00000	890,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		39.00000	41,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		340.00000	318,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		361.00000	369,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,584.00000	1,555,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		5.00000	6,000	21.58	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		321.00000	299,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		392.00000	400,000	22.15	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,438.00000	1,408,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	9,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		480.00000	455,000	20.49	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		201.00000	206,000	20.49	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,197.00000	1,168,000	20.21	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		18.00000	19,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,634.00000	1,604,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		5.00000	5,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		873.00000	845,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		44.00000	46,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		381.00000	358,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		302.00000	309,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		570.00000	542,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		141.00000	143,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,244.00000	1,215,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		15.00000	16,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,683.00000	1,654,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		4.00000	5,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		604.00000	576,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		125.00000	127,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		453.00000	429,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		224.00000	230,000	20.72	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		537.00000	511,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		158.00000	162,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		404.00000	380,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		275.00000	281,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		963.00000	935,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		34.00000	36,000	19.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,009.00000	981,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		30.00000	32,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,389.00000	1,360,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	11,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		675.00000	647,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		96.00000	98,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		428.00000	404,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		249.00000	255,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		832.00000	803,000	19.11	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		53.00000	54,000	19.11	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,882.00000	1,852,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	3,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,131.00000	2,101,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	2,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		751.00000	723,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		72.00000	74,000	19.30	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		360.00000	337,000	21.64	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		331.00000	338,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,081.00000	2,051,000	24.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	24.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,341.00000	1,311,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		12.00000	12,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		639.00000	610,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		110.00000	111,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		303.00000	282,000	22.41	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		424.00000	433,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,832.00000	1,803,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	4,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		712.00000	684,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		83.00000	85,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,733.00000	1,703,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	4,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,782.00000	1,753,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		3.00000	4,000	22.60	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,932.00000	1,902,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	3,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,181.00000	2,151,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		286.00000	266,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		457.00000	467,000	22.66	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		270.00000	251,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		491.00000	502,000	22.92	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		194.00000	179,000	24.48	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		715.00000	730,000	24.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		878.00000	895,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		157.00000	144,000	25.55	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		241.00000	224,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		562.00000	575,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		228.00000	211,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		599.00000	612,000	23.68	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		675.00000	690,000	24.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		204.00000	189,000	24.22	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		637.00000	651,000	23.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		216.00000	200,000	23.95	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,213.00000	1,185,000	19.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		79.00000	81,000	19.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,171.00000	1,143,000	19.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		87.00000	89,000	19.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,255.00000	1,227,000	19.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		71.00000	73,000	19.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		644.00000	624,000	21.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		360.00000	370,000	21.57	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		25.00000	27,000	19.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,659.00000	1,631,000	19.95	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		483.00000	467,000	23.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		599.00000	613,000	23.23	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		434.00000	419,000	23.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		700.00000	715,000	23.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		404.00000	390,000	24.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		770.00000	786,000	24.15	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,391.00000	1,366,000	19.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		111.00000	114,000	19.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,351.00000	1,327,000	19.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		121.00000	125,000	19.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,431.00000	1,407,000	19.42	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		101.00000	105,000	19.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		132.00000	136,000	19.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,312.00000	1,288,000	19.55	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,093.00000	1,109,000	24.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		473.00000	461,000	24.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		914.00000	895,000	20.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		334.00000	343,000	20.83	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		619.00000	604,000	23.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		739.00000	752,000	23.39	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,169.00000	1,185,000	25.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		449.00000	437,000	25.20	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		875.00000	889,000	23.99	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		555.00000	541,000	23.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,176.00000	1,155,000	20.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		301.00000	309,000	20.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,146.00000	1,127,000	20.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		321.00000	331,000	20.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,208.00000	1,186,000	20.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		283.00000	290,000	20.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		442.00000	452,000	21.36	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,017.00000	998,000	21.36	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,144.00000	1,160,000	24.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		619.00000	606,000	24.78	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,193.00000	1,174,000	21.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		468.00000	479,000	21.31	0.00	0	0

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\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,169.00000	1,151,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		494.00000	506,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,217.00000	1,198,000	21.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		442.00000	453,000	21.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,189.00000	1,204,000	24.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		764.00000	749,000	24.60	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,124.00000	1,106,000	21.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		549.00000	561,000	21.84	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,192.00000	1,174,000	24.06	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,212.00000	1,223,000	24.06	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,175.00000	1,157,000	24.15	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,245.00000	1,256,000	24.15	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,209.00000	1,191,000	23.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,179.00000	1,190,000	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,060.00000	2,040,000	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		945.00000	952,000	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,041.00000	2,022,000	23.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		976.00000	984,000	23.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,078.00000	2,058,000	23.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		913.00000	920,000	23.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		650.00000	657,000	21.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,265.00000	2,245,000	21.73	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>30,114,647.50</b>	<b>3,650</b>	<b>460,692</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.24930	8.27890			453,711.50	55	791



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			8.35380	8.38380			0.00	0	0
<b>Total \$ / R MAXI Future</b>									<b>453,711.50</b>	<b>55</b>	<b>791</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		79,073.00000	76,226,000	19.21	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,183.00000	6,296,000	19.21	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		75,097.00000	72,255,000	19.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,207.00000	7,325,000	19.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		83,157.00000	80,304,000	19.11	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,267.00000	5,374,000	19.11	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		30,260.00000	30,879,000	21.41	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		38,150.00000	35,809,000	21.41	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		53,821.00000	52,147,000	22.67	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		50,441.00000	51,767,000	22.67	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		51,966.00000	50,258,000	22.86	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		53,586.00000	54,878,000	22.86	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		55,755.00000	54,034,000	22.45	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		47,375.00000	48,654,000	22.45	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>453,711.50</b>	<b>55</b>	<b>871</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.78530	12.96420			1,815,512.60	142	10,593
£ / R	On 18/06/2012	Foreign Exchange Future			12.93450	13.11590			258,690.00	20	2,985
£ / R	On 17/09/2012	Foreign Exchange Future			13.07500	13.25420			0.00	0	0
<b>Total £ / R Future</b>									<b>2,074,202.60</b>	<b>162</b>	<b>13,578</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,543.00000	1,369,000	16.53	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		29.00000	34,000	16.53	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		1,495.00000	1,322,000	16.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		31.00000	37,000	16.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,592.00000	1,417,000	16.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		28.00000	32,000	16.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,447.00000	1,276,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		33.00000	41,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,129.00000	970,000	15.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		65.00000	85,000	15.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,982.00000	1,805,000	18.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		18.00000	20,000	18.78	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,216.00000	1,055,000	16.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		52.00000	70,000	16.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		804.00000	670,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		140.00000	185,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,640.00000	1,465,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		26.00000	30,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,080.00000	1,903,000	19.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		16.00000	18,000	19.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,306.00000	1,142,000	16.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		42.00000	57,000	16.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,884.00000	1,708,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		20.00000	23,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,043.00000	888,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		79.00000	103,000	15.82	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,086.00000	929,000	15.86	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		72.00000	94,000	15.86	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		644.00000	522,000	16.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		230.00000	287,000	16.43	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		373.00000	446,000	17.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		487.00000	381,000	17.04	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		841.00000	950,000	18.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		255.00000	185,000	18.97	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,433.00000	1,287,000	17.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		167.00000	203,000	17.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,396.00000	1,251,000	17.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		180.00000	217,000	17.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,471.00000	1,323,000	17.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		155.00000	189,000	17.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		880.00000	789,000	21.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,076.00000	1,164,000	21.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		862.00000	772,000	21.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,108.00000	1,197,000	21.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		898.00000	806,000	21.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,044.00000	1,131,000	21.39	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>2,074,202.60</b>	<b>162</b>	<b>39,114</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10620	0.10630			849.60	8	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10780	0.10790			0.00	0	0
<b>Total ¥ / R Future</b>										<b>849.60</b>	<b>8</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		1,641.00000	1,630,000	18.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		11.00000	10,000	18.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		781.00000	760,000	19.04	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		151.00000	140,000	19.04	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,633.00000	2,623,000	24.51	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		3.00000	3,000	24.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		684.00000	670,000	22.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		694.00000	690,000	22.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		396.00000	387,000	25.69	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,406.00000	1,407,000	25.69	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,212.00000	1,196,000	20.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		222.00000	216,000	20.50	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>849.60</b>	<b>8</b>	<b>4,421</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.72150	10.82950			107,215.00	10	22,301
€ / R	On	18/06/2012	Foreign Exchange Future			10.87240	10.97830			21,744.80	2	14,011
€ / R	On	17/09/2012	Foreign Exchange Future			11.01750	11.11830			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.50630	11.58750			0.00	0	500
<b>Total € / R Future</b>										<b>128,959.80</b>	<b>12</b>	<b>37,012</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		815.00000	716,000	15.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		86.00000	95,000	15.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		774.00000	677,000	15.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		95.00000	106,000	15.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		856.00000	757,000	15.92	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		77.00000	86,000	15.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,790.00000	1,682,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	11,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		696.00000	605,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		117.00000	134,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,073.00000	969,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		44.00000	48,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,840.00000	1,731,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		11.00000	10,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		984.00000	882,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		55.00000	61,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		468.00000	393,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		239.00000	272,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		389.00000	323,000	16.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		310.00000	352,000	16.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		658.00000	571,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		129.00000	150,000	15.96	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		255.00000	209,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		526.00000	588,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		160.00000	130,000	19.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		831.00000	909,000	19.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		323.00000	268,000	17.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		394.00000	447,000	17.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		122.00000	99,000	20.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,043.00000	1,128,000	20.33	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		305.00000	252,000	17.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		426.00000	481,000	17.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,306.00000	1,199,000	16.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		27.00000	28,000	16.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		201.00000	163,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		672.00000	742,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		366.00000	304,000	16.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		337.00000	383,000	16.79	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		458.00000	516,000	17.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		287.00000	237,000	17.47	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		915.00000	995,000	19.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		144.00000	116,000	19.73	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		858.00000	782,000	17.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		280.00000	310,000	17.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		829.00000	755,000	17.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		301.00000	333,000	17.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		891.00000	811,000	17.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		263.00000	289,000	17.43	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		887.00000	819,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		494.00000	527,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		859.00000	793,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		516.00000	551,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		916.00000	847,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		473.00000	505,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,349.00000	1,300,000	20.20	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		1,255.00000	1,287,000	20.20	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,333.00000	1,283,000	20.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,289.00000	1,320,000	20.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,367.00000	1,318,000	20.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,223.00000	1,255,000	20.12	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>128,959.80</b>	<b>12</b>	<b>64,212</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29160	8.33060			64,749,104.40	7,809	33,628
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32590	8.36720			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.36280	8.40400			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>64,749,104.40</b>	<b>7,809</b>	<b>42,659</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,107.00000	1,066,000	19.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		26.00000	24,000	19.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,060.00000	1,019,000	19.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		29.00000	27,000	19.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,154.00000	1,113,000	19.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		23.00000	21,000	19.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		968.00000	926,000	18.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		37.00000	34,000	18.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,393.00000	1,353,000	21.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		12.00000	11,000	21.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		672.00000	630,000	18.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		91.00000	88,000	18.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		923.00000	880,000	18.67	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		42.00000	38,000	18.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,345.00000	1,305,000	20.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		14.00000	13,000	20.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,133.00000	2,094,000	25.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	25.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		560.00000	518,000	18.29	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		129.00000	126,000	18.29	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		878.00000	839,000	19.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		161.00000	163,000	19.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		842.00000	803,000	18.99	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		175.00000	177,000	18.99	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		915.00000	875,000	19.01	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		148.00000	149,000	19.01	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		647.00000	611,000	19.38	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		479.00000	485,000	19.38	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		623.00000	588,000	19.44	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		505.00000	512,000	19.44	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		671.00000	635,000	19.32	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		453.00000	459,000	19.32	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>64,749,104.40</b>	<b>7,809</b>	<b>42,659</b>
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.08280	8.10080			0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.17230	8.19090			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		592.00000	574,000	14.05		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		41.00000	41,000	14.05		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		551.00000	533,000	14.03		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		50.00000	50,000	14.03		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		635.00000	617,000	14.08		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		34.00000	34,000	14.08		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		376.00000	364,000	15.75		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		335.00000	342,000	15.75		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		355.00000	344,000	15.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		364.00000	372,000	15.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		399.00000	387,000	15.64		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		308.00000	315,000	15.64		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			0.38130	0.39960				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			0.09280	0.08680				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			0.15570	0.15360				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			0.12100	0.12010				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			0.03630	0.03770				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			0.06680	0.06530				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			8.80160	8.86350				0.00	0	253
CHF / R On 18/06/2012 Foreign Exchange Future			8.93620	8.99890				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		452.00000	403,000	17.70		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		189.00000	201,000	17.70		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		424.00000	377,000	17.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		211.00000	225,000	17.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		480.00000	430,000	17.52		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		167.00000	178,000	17.52		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		518.00000	465,000	21.95		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		619.00000	629,000	21.95		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		501.00000	449,000	22.13		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		652.00000	663,000	22.13		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		537.00000	482,000	21.78		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		588.00000	596,000	21.78		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			6.35420	6.38780				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.39660	6.43150				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		234.00000	209,000	14.37		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		130.00000	139,000	14.37		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		228.00000	204,000	14.38		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		134.00000	144,000	14.38		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		240.00000	215,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		126.00000	135,000	14.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		372.00000	352,000	17.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		241.00000	255,000	17.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		347.00000	328,000	17.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		266.00000	281,000	17.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		398.00000	378,000	17.22		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		217.00000	231,000	17.22		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			1.30290	1.30430				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31730	1.31870				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		1,183.00000	1,165,000	20.59		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		140.00000	136,000	20.59		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		834.00000	815,000	21.01	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		291.00000	286,000	21.01	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,598.00000	1,582,000	20.17	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		55.00000	53,000	20.17	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,848.00000	1,834,000	20.78	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		161.00000	161,000	20.78	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,478.00000	1,465,000	21.26	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		291.00000	292,000	21.26	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,267.00000	2,253,000	20.42	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		80.00000	80,000	20.42	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>97,521,475.40</b>	<b>11,696</b>	<b>623,924</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>245,776</b>
<b>Grand Total:</b>							<b>97,521,475.40</b>	<b>11,696</b>	<b>869,700</b>